MWS Documentation 2025-06-28

Description

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/token which Millistream will provide you with. Millistream will also provide you with your url to your endpoint.

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Datatypes

Type	Description
bitfield	Unsigned integer which forms a binary bit field. For example the value 3 indicates that the flags #1 and #2 is set while the value 4 indicates that only flag #3 is set. To make it easier we always specify the flag value (I.e “4” instead of “flag #3”) in the description.
bool	Numeric value of 1 or 0
date*	Date represented in Universal Time Coordinated (UTC)* in one of the following formats:YYYY-MM-DD YYYY-MM YYYY YYYY-Qx (x is the quarter; 1-4) YYYY-Tx (x is the tertiary: 1-3) YYYY-Hx (x is the semi-annual; 1-2) YYYY-Wxx (x is the ISO-8601 week number; 1-53)
datetime	Timestamp with format YYYY-MM-DD HH:MM:SS
insref	Unsigned 64-bit integer. Used to uniquely identify a instrument in the Millistream universe
isin	An instrument identifier which can be combined with tradecurrency (ISO 4217) to narrow the specification of an instrument f ex SE0000123456,SEK
isinlist	A comma separated list of 1 or more isins, without tradecurrency
list	A comma separated list of instrument references (type: insref)
number	Sequence of digits with optional decimal point and sign character. (ASCII characters '-', '0'
numberlist	one or more comma separated number(s)

Type	Description
string	Free format string in UTF-8 encoding. The size field represents the maximum number of characters and not the number of bytes (a UTF-8 character can be encoded with up to four bytes).
stringlist	One or more comma separated string(s)
tabular	A space separated list. See specific commands for type of data
time	Time represented in Universal Time Coordinated (UTC)** as HH:MM:SS, HH:MM:SS.mmm or HH:MM:SS.nnnnnnnnn

*date as a request parameter is always int the YYYY-MM-DD format
**Timezone can be changed on some of the commands, see individual commands

Commands

Responses are in json per default, but can return xml responses. You specify this with parameter filetype=xml.
All commands require a username and password or a token. A failed login will get a https status 403 reply (not 401). A request with successful login but for unentitled information will get http status 200 with an empty response.
Invalid requests will get 400 Bad Request response, with a short error information in json or xml if specified.
username and password example: usr=millistream&pwd=test
token example: token=XXXXXXXX-XXXX-XXXX-XXXX-XXXXXXXXXXXX
see example url

Command list

All commands are sent to the endpoint with GET requests and url parmeter cmd set as specified below (cmd=xxx)

Command	Explanation
brokerstats	Used to query MWS for broker statistics for instruments.
calendar	Used to query MWS for calendar events for instruments.
corporateactions	Used to query MWS for corporate actions for instruments.
details	Used to query MWS for a combination of quote, trades and orderbook. Returns data from all those commands in different data sets.
filter	Similar to quote but used to apply different field filters to get instruments matching those criterias.
fundamentals	Used to query MWS for fundamental information for instruments.
history	Used to query MWS for historical prices for instruments.
insiders	Used to query MWS for insider trading information

Command	Explanation
news*	Used to query MWS for news
orderbook	Used to query MWS for order book/level 2 data.
owners	Used to query MWS for holdings data.
quote**	Used to query MWS for basic data and quote information.
search	Used to search for instruments.
shortsellings	Used to query MWS for short sellings for companies.
trades	Used to query MWS for trades for instruments.
tradingcalendar	Used to query MWS for holiday dates for marketplaces.
ticktable	Used to query MWS for tick size tables

*newsbysource and newsbyinstrument are merged into news but both still works for backward compatibility
** instruments is meerged into quote but still works for backward compatibility

Command specifications

brokerstats

Parameter	Explanation	Format
enddate	Last date to include in response, can be omitted to get all data from startdate	date
insref*	Specifies instrument to query	insref
isin*	Used to specify instrument. Requires marketplace also.	isin
marketplace*	Specifies which marketplace the ISIN is from	insref
startdate	Set to change startdate for request, default is current date	date
type	Type of brokerstat information. Currently only 0 (brokerstat per instrument) is supported	number

*insref can not be combined with isin/marketplace

brokerstats fields

field	description	format
date	The date	date
avgboughtprice	Average bought price	number
brokername	Broker name	string

field	description	format
broker	Broker trading id	string
boughtquantity	Number of shares bought	number
boughtturnover	Turnover bought	number
avgsoldprice	Average sold price	number
soldquantity	Number of shares sold	number
soldturnover	Turnover sold	number
netquantity	Net number of shares	number
netturnover	Net turnover	number
totalquantity	Total number of shares traded	number
totalturnover	Total turnover	number
internalquantity	Number of shares traded internally (as both buyer and seller)	number
internalturnover	Turnover traded internally (as both buyer and seller)	number
numtrades	Number of trades	number
internalnumtrades	Number of trades internally (as both buyer and seller)	number
name	Name of the instrument	string
symbol	The instrument symbol	string
insref	The Millistream instrument reference	insref

calendar

Parameter	Explanation	Format
enddate	Last date to include in response, can be omitted to get all events from startdate	date
fields	Specifies which fields to include in the response Available fields	stringlist
filetype	Response format, valid formats:xml json	string
index	Specifies constituents for specified index	list
insref*	Specifies instrument(s) to query	list
isin	Used to specify instrument. Observe that instruments can have the same ISIN and tradecurrency on more than one marketplace. List and marketplace can be used to narrow the result	isin
instrumenttype	Set to limit instrumenttypes to include in response (mandatory if command is used with marketplace) List of instrument types	numberlist

Parameter	Explanation	Format
jsonp	Set a function name to be called by this response, do not use with filetype xml	string
list	Specifies which list(s) to include in the result.	list
marketplace*	Specifies which marketplace(s) should be included in the result.	list
orderby**	Field to sort result by, which has to be specified in the fields parameter	stringlist
order**	Order to sort result by, valid values are asc or desc.	stringlist
startdate	Set to change startdate for request, default is current date	date
subtype	Set to limit subtypes to include in result. For valid subtypes see field specification for this command	numberlist
type	Set to limit types to include in response. Valid types:0	Dividend 15 - Calendar

*insref can not be combined with index,isin,list or marketplace
**order and orderby has to have the same number of parameters

calendar fields

field	description	format
eventlink	A URI for downloading a document linked with this event can be constructed by using the value from this field as “https://documents.millistream.com/[value]” where “[value]” is replaced with the value from this field. A specific language of the document can be requested with “https://documents.millistream.com/[value]?language=[language]”, where “[language]” is a language code in ISO 639-1. The languages supported for the document can be derived by the eventlinklanguages field. Only available for past report dates and markets covered by Millistream fundamentals.	string
eventlinklanguages	The languages available for the link described by eventlink. Used to construct the complete URI of the event link in order to fetch a document in a different language than the default. Language codes are according to ISO 639-1	stringlist
date	The ex-dividend date (x-date)	date
dividend	The gross dividend price expressed in the instrument's trading currency	numeric
fiscalperiod	The fiscal period in “YYYYMMDD - YYYYMMDD” format.	string

field	description	format
insref	The Millistream instrument reference	insref
isin	The International Securities Identification Number as assigned to the instrument by the National Numbering Agency (NNA).	string
name	Name of the instrument.	string
paymentdate	The payment date	date
period	The year for calendar event and for non annual events extended with -Q1, -Q2 or -Q3 to specify which quarter.	string
recorddate	The record date	date
subtype	Type: 0 0 - Annual Dividend 1 - Bonus Dividend 2 - Monthly Dividend 3 - Quarterly Dividend 4 - Half Year Dividend 5 - Triannual Dividend Type: 15 0 - General Meeting 1 - Extraordinary General Meeting 2 - Capital Market Day 3 - Year End Report 4 - Interim Report 6 - Delisting 10 – Business Review	numeric
symbol	The instrument symbol.	string
tradecurrency	The dividend currency (always the same as the tradecurrency of the instrument)	date
type	Type of event 0 - Dividend 15 - Multilateral Trading Facility	numeric

corporateactions

The corporateactions command is used to query MWS for corporate actions on shares,funds or companies

Parameter	Explanation	Format
enddate	Last date to include in response, can be omitted to get all events from startdate	date

Parameter	Explanation	Format
fields	Specifies which fields to include in the response Available fields	stringlist
filetype	Response format, valid formats:xml json	string
insref*	Specifies instrument(s) to query	list
instrumenttype	Set to limit instrumenttypes to include in response (mandatory if command is used with marketplace) List of instrument types	numberlist
isin	Used to specify instrument. Observe that instruments can have the same ISIN and tradecurrency on more than one marketplace. list and marketplace can be used to narrow the result	isin
jsonp	Set a function name to be called by this response, do not use with filetype xml	string
list	Specifies which list(s) to include in the result.	list
marketplace*	Specifies which marketplace(s) should be included in the result	list
orderby**	Field to sort result by, which has to be specified in the fields parameter	stringlist
order**	Order to sort result by, valid values are asc or desc.	stringlist
startdate	Set to change startdate for request, default is current date	date
subtype	Set to limit subtypes to include in response. List of corporate actions subtypes	numberlist
type	Set to limit types to include in response. List of corporate actions types	numberlist

*insref can not be combined with index,isin,list or marketplace
**order and orderby has to have the same number of parameters

corporateactions fields

field	description	format
adjustmentfactor	The adjustment factor for the instrument when adjusting historical values for the corporate action.	number
announcementdate	The date on which the dividend where announced	date
boardlot	The minimum lot size for round lot trading	number
caname	The name of the holders or insiders	string
caisin	The instruments new isin if it has changed	string
capitalprc	The percentage of the equity's capital that is owned by the major holder	number

field	description	format
closeprice	The official close price for the records date	number
date	The date	date
dividend	The gross dividend price expressed in the instrument's trading currency	numeric
fiscalperiod	The fiscal period in “YYYYMMDD - YYYYMMDD” format.	string
freetextcomment1	Various info	string
freetextcomment2	Various info	string
freetextcomment3	Various info	string
freetextcomment4	Various info	string
freetextcomment5	Various info	string
insref	The Millistream instrument reference	insref
isin	The International Securities Identification Number as assigned to the instrument by the National Numbering Agency (NNA).	string
issuecurrency	The issue currency (ISO 4217)	string
list	The list the instrument moved to if (only valid if it is a listchange event)	insref
marketplace	The marketplace the instrument moved to if (only valid if it is an exchangechange event)	insref
mcap	Market Capitalization is a measurement of corporate or economic size equal to the share price times the number of outstanding shares of a public company.	number
name	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'	number
nominalvalue	The nominal value	number
numberofshares	The number of issued stem shares	number
numberofsharesdelta	The change of the number of shares, can be negative if the number of shares is decreased.	number
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'.	number
period	Subscription Period and is in the: 'YYYYMMDD - YYYYMMDD' format	date
paymentdate	The date on which the dividend will be paid out by the company	date

field	description	format
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.	number
subscriptionprice	The subscription price	number
subtype	Coporateaction subtype. List of corporate actions subtypes	number
symbol	The instrument symbol.	string
tid	Taxable Incomer per Distribution	number
tradecurrency	The currency the instrument trades in (ISO 4217)	string
type	Type of corporateaction. List of corporate actions types	number
votingpowerprc	The voting power in percentage controlled by the major holder	number

details

The detail command is used to get basic data, quote, trades and orderbook information about one instrument

Parameter	Explanation	Format
fields	Specifies which fields to include in the response Available fields	stringlist
filetype	Response format, valid formats: xml json	string
insref	Specifies instrument to query	insref
timezone	See List of timezones for valid timezones.	string
numtrades	Set the maximum number of trades to be included	number
numlevels	Set the maximum number of orderbook levels to be included	number

details fields

Same fields as can be requested from command quotes, orderbooks and trades

filter

The filter command is used query instruments where you know the marketplace and want to filter on different performance, keyratios, quotes or basic data values

Parameter	Explanation	Format
fields	Specifies which fields to include in the response Available fields	stringlist
filetype	Response format, valid formats: xml json	string
instrumenttype	Limit search to instrumenttypes List of instrument types	numberlist
lang	Used to get language specific names for sectors and description, set in ISO 639-1	string
marketplace	Limit search to marketplaces	list
filters	Comma separated list of filter field and values. Ex diffytdprc>10,per<15,marketcap>1000000000. Max 10 filter fields possible.	stringlist
orderby**	Field to sort result by, which has to be specified in the fields parameter	stringlist
order**	Order to sort result by, valid values are asc or desc.	stringlist
limit	Set max records in result	number
timezone	See List of timezones for valid timezones.	string
jsonp	Set a function name to be called by this response, do not use with filetype xml	string

**order and orderby has to have the same number of parameters

fundamentals

The fundamentals command is used to query MWS for fundamental data on companies.

Parameter	Explanation	Format
currency	Required if insref is a company (ISO 4217)	string
enddate	Last year to include in response, can be omitted to get all events from startdate	date
fields	Specifies which fields to include in the response Available fields	stringlist
filetype	Response format, valid formats:xml json	string
insref	Specifies instrument to query, if instrument is a equity you will get that instruments tradecurrency	insref
jsonp	Set a function name to be called by this response, do not use with filetype xml	string

Parameter	Explanation	Format
lastmodified	set to YYYY-MM-DD HH:MM:SS (as receieved in the response) to query for changes since this timestamp**	datetime
latestyearendreport	set to 1 to get the latest yearend report	bool
list	Specifies which list(s) to include in the result*.	list
marketplace	Set to query whole marketplace for changes since lastmodified*	insref
startdate	Set to change start year for request, default is current year	date

*marketplace and list requires lastmodified or latestyearendreport
**max 90 days back

fundamental fields

field	description	format
accountsreceivable	A balance sheet item: 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	number
adjustmentfactor	The adjustment factor for the instrument when adjusting historical values for the corporate action.	number
announcementdate	The date on which the dividend where announced	date
cashflowawc	A cash flow item: Operating Cash Flow after changes in Working Capital	number
cashflowbwc	A cash flow item: Free Cash Flow	number
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.	number
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.	number
cashflowtotal	A cash flow item: Total Cash Flow	number
cce	A balance sheet item: The value of a company's assets that are cash or can be converted to cash immediately	number
curliabilities	A balance sheet item: A company's debts or obligations that are due within one year	number

field	description	format
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.	number
currency	The currency of the records data (ISO 4217)	string
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.	number
dividend	The dividend price expressed in the instrument's trading currency	number
ebit	An income statement item: Earnings before interest and taxes	number
ebitda	An income statement item: Earnings Before interest, taxes, deprecation and amortization	number
eps	An income statement item: Earnings per share. The part of the company's profit that is attributed to each individual share of stock.	number
eventlink	A URI for downloading a document linked with this event can be constructed by using the value from this field as “https://documents.millistream.com/[value]” where “[value]” is replaced with the value from this field. A specific language of the document can be requested with “https://documents.millistream.com/[value]?language=[language]”, where “[language]” is a language code in ISO 639-1. The languages supported for the document can be derived by the eventlinklanguages field.	string
eventlinklanguages	The languages available for the link described by eventlink. Used to construct the complete URI of the event link in order to fetch a document in a different language than the default. Language codes are according to ISO 639-1	stringlist
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.	number
fiscalperiod	The fiscal period in “YYYYMMDD - YYYYMMDD” format.	string
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.	number
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.	number

field	description	format
gp	An income statement item: The net sales minus the cost of goods and services sold. Also known as Sales Profit	number
ibl	A balance sheet item: Interest-Bearing Liabilities	number
incomepropman	Property Management income (only Swedish and Norwegian property companies)	number
insref	The Millistream company instrument reference	insref
intangibleasset	A balance sheet item: An asset that is not physical in nature.	number
interestexpense	An income statement item:	number
interestincome	An income statement item:	number
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.	number
lastmodified	datetime value when this item was last modified	datetime
ltliabilities	A balance sheet item: A company's liabilities for leases, bond repayments and other items due in more than one year	number
minorityinterest	A balance sheet item: A non-current liability that represents the proportions of a company's subsidiaries owned by minority shareholders	number
name	Company name	string
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.	number
nibl	A balance sheet item: Non-Interest-Bearing Liabilities	number
noncurrentasset	A balance sheet item: An asset which is not easily convertible to cash or not expected to become cash within the next year	number
np	An income statement item: The gross revenue minus all expenses	number
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.	number
othercurrentasset	A balance sheet item: A balance sheet item that includes the value of non-cash assets due within one year	number
otherreceivables	A balance sheet item	number
provisions	A balance sheet item	number

field	description	format
ptp	Earnings for the period before all tax adjustments.	number
sales	An income statement item: Total sales revenue. The income generated by the company selling it's products and services.	number
shequity	A balance sheet item: Shareholders Equity. A firm's total assets minus its total liabilities	number
shortterminv	A balance sheet item: Any investments that a company has made that will expire within one year	number
totalassets	A balance sheet item: The sum of current and long-term assets owned by the company	number
totsheqliabilities	A balance sheet item: Total Shareholders Equity and Liabilities.	number
totalnumberofshares	Total number of shares for the company	number

history

The history command is used to query MWS for historical end of day prices

Parameter	Explanation	Format
adjusted	Set to 1 to have the prices adjusted for coporate actions, defaults to 0	bool
enddate****	Set last date to include in response. defaults to current date	date
fields	Specifies which fields to include in the response Available fields	stringlist
filetype	Response format, valid formats:xml json	string
insref*	Specifies instrument(s) to query	list
instrumenttype	Set to limit instrumenttypes to include in response (mandatory if command is used with marketplace) List of instrument types	numberlist
isin**	The International Securities Identification Number as assigned to the instrument by the National Numbering Agency (NNA).	isin
jsonp	Set a function name to be called by this response, do not use with filetype xml	string
list	Specifies which list(s) to include in the result.	list
marketplace	Specifies which marketplace(s) should be included in the result	list
orderby***	Field to sort result by, which has to be specified in the fields parameter	stringlist
order***	Order to sort result by, valid values are asc or desc.	stringlist

Parameter	Explanation	Format
startdate	Set to change startdate for request	date

*insref can not be combined with index,isin,list or marketplace
**isin requires the currency(in the isin parameter) and marketplace to be set
***order and orderby has to have the same number of parameters, (date desc is the only thing that will have an impact on the sorting, default is date asc)
****enddate will be startdate when queried with marketplace,list or index

history fields

field	description	format
adjustedcloseprice	Adjusted closeprice on record date (only available when unadjusted history is requested).	number
closeaskprice	The last ask price when the market closed on record date.	number
closeaskyield	The last ask yield when the market closed on record date.	number
closebidprice	The last bid price when the market closed on record date.	number
closebidyield	The last bid yield when the market closed on record date.	number
closedarkquantity	The cumulative number of traded shares or contracts of shares for Dark Pool trades when the market closed on the record date	number
closedarkturnover	The cumulative amount traded (e.g. price * quantity), expressed in units of currency of trades for Dark Pool trades when the market closed on the record date	number
closedayhighprice	The highest paid price when the market closed on record date.	number
closedayhighyield	The highest paid yield when the market closed on record date.	number
closedaylowprice	The lowest paid price when the market closed on record date.	number
closedaylowyield	The lowest paid yield when the market closed on record date.	number
closeinternalquantity	The cumulative number of traded shares or contract of shares where buyer and seller is the same when the market closed on record date	number
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 on record date	number
closenav	The Net Asset Value when the market closed on the record date	number
closeoffbookquantity	The cumulative number of traded shares or contracts of shares for Off-Book trades when the market closed on the record date	number

field	description	format
closeoffbookturnover	The cumulative amount traded (e.g. price * quantity), expressed in units of currency of trades for Off-Book trades when the market closed on the record date	number
closeprice	The last paid price when the market closed on the record date	number
closequantity	The cumulative number of traded shares or contract of shares when the market closed on the record date	number
closetis	Taxable Income per Share for the mutual fund when the market closed on the record date	number
closeturnover	The cumulative amount traded (e.g. price * quantity), expressed in units of currency of trades when the market closed on the record date	number
closevwap	Volume Weighted Average Price when the market closed on the record date	number
closeyield	Last paid yield when the market closed on the record date	number
company	Insref of the company for the instrument	insref
date	The date	date
insref	The Millistream instrument reference	insref
instrumentsubtype	Set to limit instrumenttypes to include in response (mandatory if command is used with marketplace) List of instrument types and subtypes	numberlist
instrumenttype	Set to limit instrumenttypes to include in response (mandatory if command is used with marketplace) List of instrument types	numberlist
isin	The International Securities Identification Number as assigned to the instrument by the National Numbering Agency (NNA).	string
lastmodified	datetime value when this item was last modified	datetime
list	The lists the instrument is listed on	tabular (insref)
marketplace	The marketplace the instrument is listed on	insref
mcap	Market Capitalization when the market closed on the record date.	number
name	Instrument name	string
numtrades	Number of trades on the record date	number
openprice	First paid price on the record date	number
openyield	First paid yield on the record date	number
sector	The sector the instrument classified in	insref

field	description	format
settlementprice	The settlementprice	number
symbol	The instrument symbol	string
tradecurrency	The currency the instrument trades in (ISO 4217)	string
type	Specifies if the value from closeprice is from an actual trade or if it's a theoretical price. List of instrument types	number
numberofshares	The number of issued stem shares	number

insiders

The insiders command is used to query MWS for insider data

Parameter	Explanation	Format
fields	Specifies which fields to include in the response Available fields	stringlist
filetype	Response format, valid formats: xml json	string
insref	Specifies companies(s) to query	list
isin	Specify isin for instrument , requires marketplace	isin
list	Specifies which list(s) to include in the result.	list
marketplace	Specifies which marketplace(s) should be included in the result	list
orderby*	Field to sort result by, which has to be specified in the fields parameter	stringlist
order*	Order to sort result by, valid values are asc or desc.	stringlist
startdate	Startdate (date of publication) for request for transactions, without startdate you get current insiders**	date

*order and orderby has to have the same number of parameters
** current insiders are only available for some markets

insider fields

field	description	format
date	Date when the transaction was made public	date
name	Company name	string
insidername	The Name of the insider	string

field	description	format
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
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
isin	The isin of the security if available	string
securityname	Name of the security.	string
comment	Comment in free text as provided by the source.	string
currency	Currency of the security (ISO 4217)	string
changedamount	The change in the amount of securities in the holding. Is negative if the holding is decreased.	string
price	The price of the transaction	number
positionenum	See List of position values for possible values	number
securitytype	See List of securitytype values for possible values	number
sequence	Uniq key value per date (or in current insiders)	number
transactiontype	See List of transactiontype values for possible values	number
startdate	Date of transaction	date
totalamount	The total amount of securities in the holding.	number

news (newsbysource and newsbyinstruments combined)

Parameter	Explanation	Format
company	Set to filter news on companies	list
enddate*	Last date to include in response,default is no enddate	date
fields	Specifies which fields to include in the response Available fields	stringlist
filetype	Response format, valid formats: xml json	string
includetags	Set to filter news by newstags. See News Format.pdf for a list of availatble tags	stringlist
isin	Set to filter newsitems based on coding on isincodes	isinlist

Parameter	Explanation	Format
insref	Specifies newagencies to query	list
jsonp	Set a function name to be called by this response, do not use with filetype xml	string
lang	Set to filter news by languages, set in ISO 639-1	stringlist
lastmodified	set to YYYY-MM-DD HH:MM:SS (as receieved in the response) to query for changes since this timestamp***	datetime
limit	Set the maximums number of newsitems to include in the response	number
list	Set to filter news by instruments on lists	list
marketplace	Set to filter news by instruments on marketplaces	list
newsid	Set a unique newsid to request a specific newsitem	string
offset	Set starting offset for query	number
orderby**	Field to sort result by, which has to be specified in the fields parameter	stringlist
order**	Order to sort result by, valid values are asc or desc.	stringlist
package	Specifies news packages to query, multiple packges should be or:ed together	bitfield
timezone	See List of timezones for valid timezones.	string
searchtext	String to search for in headline	string
startdate	Set to change startdate for request, default is current date	date

*enddate requires startdate
**order and orderby has to have the same number of parameters
***when set, it will only get news from today, not previous days

news fields

field	description	format
company	Companies the newsitem is coded for	tabular (insref)
date	Publication date	date
headline	The headline of the newsitem	string
isin	ISINs the newsitem is coded for	tabular (isin)
language	The language the news item is in ,if set by source. (ISO 639-1)	string
lastmodified	datetime value when this item was last modified	datetime
name	Newsagency name	string
newsid	Unique identfier for the newsitem	string

field	description	format
newsref	Newsagency insref	insref
newstype	Type of newsitem: 0 – News Flash 1 – News Article 2 – Press Release 3 – Company Financial Calendar 4 – Report 5 – Market Commentary 6 – Economic Calendar (Today) 7 – Economic Calendar (This Week) 8 – Systems Messages	number
originalcode	Newcoding as set by the source	string
package	The newspackages for this package	number
regulatory	Indicates whether the news item is a Regulatory news item or not.	bool
subject	Valid values: 0/unset – General News (Uncategorized) 1 – Products 2 – Annual Report 3 – Interim Report 4 – Decisions from General Meeting 5 – Prospectus 6 – Marketing 7 – Earnings 8 – Personnel Changes 9 – Stock Activities / Corporate Actions 10 – Newsletter	number
symbol	Shortname/symbol of the newsagency	string
tags	Tags set by the source	tabular (string)
text	Newstext. See News Format.pdf for format specifiction	string
time	Publicationtime	time

orderbook

Parameter	Explanation	Format
fields	Specifies which fields to include in the response Available fields	stringlist

Parameter	Explanation	Format
filetype	Response format, valid formats: xml json	string
insref*	Specifies instrument(s) to query	list
isin	The International Securities Identification Number as assigned to the instrument by the National Numbering Agency (NNA).	isin
jsonp	Set a function name to be called by this response, do not use with filetype xml	string
numlevels	Set max depth of orderbook(s)	number
list	Specifies which list(s) should be included in the result	list
marketplace	Specifies which marketplace(s) should be included in the result	list
timezone	See List of timezones for valid timezones.	string

*insref cannot be combined with isin, marketplace, list, index

orderbook fields

field	description	format
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.	stringlist
date	The date	date
delay	shows the delay you are entitled to for this instrument (0 or 15 min)	number
insref	The Millistream instrument reference	insref
isin	The International Securities Identification Number as assigned to the instrument by the National Numbering Agency (NNA).	string
level	Order level	number
list	The list(s) the instrument is listed on	tabular (insref)
marketplace	The marketplace the instrument is listed on	insref
name	Instrument name	string
numorders	The number of orders at the current level	number
price	The price on current level and side.	number

field	description	format
quantity	The quantity on current level and side	number
symbol	The instrument symbol	string
time	The time when the level was last updated.	time
tradecurrency	The currency the instrument trades in (ISO 4217)	string

owners

Parameter	Explanation	Format
fields	Specifies which fields to include in the response Available fields	stringlist
filetype	Response format, valid formats: xml json	string
insref	Specifies companies to query	list
jsonp	Set a function name to be called by this response, do not use with filetype xml	string
orderby*	Field to sort result by, valid fields are (capitalprc and/or votingpowerprc)	stringlist
order*	Order to sort result by, valid values are asc or desc.	stringlist

*order and orderby has to have the same number of parameters

owners fields

field	description	format
date	The date	date
capitalprc	The percentage of the equity's capital that is owned by the major holder	number
name	Instrument name	string
owner	The owners name	string
votingpowerprc	The voting power in percentage controlled by the major holder	number

quote

The quote command is used query instruments where you know the index,insref,isin,list,marketplace or instrumenttype

Parameter	Explanation	Format
derivativeindicator	Limit result for these types of instrument when using marketplace or underlyingid	numberlist
fields	Specifies which fields to include in the response Available fields	stringlist
filetype	Response format, valid formats: xml json	string
index*	Limit seach to constituents for indices	list
insref*	Specifies instrument(s) to query	list
instrumentsubtype	Limit search to instrumenttypes List of instrument subtypes when using underlyingid,list or marketplace	numberlist
instrumenttype*	Limit search to instrumenttypes List of instrument types	numberlist
isin*	Used to specify instrument. Observe that instruments can have the same ISIN and tradecurrency on more than one marketplace. list and marketplace can be used to narrow the result	isin
jsonp	Set a function name to be called by this response, do not use with filetype xml	string
lang	Used to get language specific names for sectors, description and document links, set in ISO 639-1	string
limit	Set max records in result	number
list*	Limit search to lists	list
millisector	Limit search to this millistream sector (and its subsectors if any)	list
order**	Order to sort result by, valid values are asc or desc.	stringlist
orderby**	Field to sort result by, which has to be specified in the fields parameter	stringlist
marketplace*	Limit search to marketplaces	list
timezone	See List of timezones for valid timezones.	string
sector	Limit search to this exchange sector (and its subsectors if any)	list
underlyingid	Query for instruments with this underlying instrument.	isin

*at least one of index, insref, isin, list, marketplace or instrumenttype has to be set. Insref does not combine with any other of these parameters
**order and orderby has to have the same number of parameters

filter, quote and search fields

field	description	format
adtv1mprc	Today's turnover divided with average daily turnover 1m in percent	number
adtv1wprc	Today's turnover divided with average daily turnover 1w in percent	number
adtv1yprc	Today's turnover divided with average daily turnover 1y in percent	number
adtv3mprc	Today's turnover divided with average daily turnover 3m in percent	number
adtvytdprc	Today's turnover divided with average daily turnover ytd in percent	number
activeshare	Active Share is a measure of the percentage of stock holdings in a manager's portfolio that differs from the benchmark index.	number
address	Company address	string
alfa	Alfa value against benchmark index	number
annualizedreturn3y		number
applicablenav	Specifies the timing rules for how the Applicable NAV is determined in T+/-X format	string
asiantailstart	Start date of the Asian Tail	date
asiantailend	End date of the Asian Tail	date
askprice	This is the currently best ask price for all levels	number
askpriceex	This is the currently best ask price for all levels from pre/post market	number
askquantity	The ask quantity on the first level	number
askquantityex	The ask quantity on the first level from pre/post market	number
askyield	This is the currently best ask yield for all levels	number
ath	The adjusted all-time-high price	number
athdate	Date for the ath price	date
atl	The adjusted all-time-low price	number
atldate	Date for the atl price	date
avgturnover1m	Average turnover over a month	number
avgturnover1w	Average turnover over a week	number
avgturnover1y	Average turnover over a year	number

field	description	format
avgturnover3m	Average turnover over a 3 months	number
avgturnoverytd	Average turnover over since start of the year	number
barrierprice		number
basecurrency	The first currency in a currency pair (ISO 4217)	string
baseratio	The base currency ratio, a “1:100” currency pair is represented with the value “100”.	number
beta	Beta value against benchmark index	number
bidprice	This is the currently best bid price for all levels	number
bidpriceex	This is the currently best bid price for all levels from pre/post market	number
bidquantity	The bid quantity on the first level	number
bidquantity	The bid quantity on the first level from pre/post market	number
bidyield	This is the currently best bid yield for all levels	number
birthyearceo	Birth year of the CEO	date
boardlot	The minimum lot size for round lot trading	number
bvps	Book Value per share (shareholders equity / number of shares) based on last full year report	number
bvps_last	Book Value per share (shareholders equity / number of shares) based on last quarterly report	number
categoryrisk		number
ceo	Chief Executive Officer	string
ceoadmissiondate	The CEO Admission date	date
cfi	The Classification of Financial Instruments code as defined by ISO 10962	string
cfps	Cash Flow per share based on last year report	number
cfps_last	Cash Flow per share based on last quarterly report times 4	number
cfps_ttm	Cash Flow per share trailing twelve months	number
chairman	Chairman of the Board	string
city	City of the adress for the company	string
closebidprice1d	The adjusted closing bidprice to be used for calculating te net change for one day.	number

field	description	format
closebidprice1w	The adjusted closing bidprice to be used for calculating te net change for one week.	number
closebidyield1d	The adjusted closing bidyield to be used for calculating te net change for one day.	number
closebidyield1w	The adjusted closing bidyield to be used for calculating te net change for one week.	number
closeprice	The adjusted closing price to be used for calculating the net change for one day. Set immediately after official market close	number
closeprice10y	The adjusted closing price to be used for calculating the net change for ten years.	number
closeprice	The adjusted closing price to be used for calculating the net change for one day. Set immediately after official market close	number
closepricedate	The date of the value in field closeprice	date
closeprice1d	The adjusted closing price to be used for calculating the net change for one day. Set at instrument reset (before market opens)	number
closeprice1ddate	The date of the value in field closeprice1d	date
closeprice1m	The adjusted closing price to be used for calculating the net change for one month.	number
closeprice1w	The adjusted closing price to be used for calculating the net change for one week.	number
closeprice1y	The adjusted closing price to be used for calculating the net change for one year.	number
closeprice2y	The adjusted closing price to be used for calculating the net change for two years.	number
closeprice3m	The adjusted closing price to be used for calculating the net change for three months.	number
closeprice3y	The adjusted closing price to be used for calculating the net change for three years.	number
closeprice5y	The adjusted closing price to be used for calculating the net change for five years.	number
closeprice6m	The adjusted closing price to be used for calculating the net change for six months.	number

field	description	format
closeprice9m	The adjusted closing price to be used for calculating the net change for nine months.	number
closepriceltd	The adjusted closing price to be used for calculating the net change since listing date.	number
closepricemtd	The adjusted closing price to be used for calculating the net change for month-to-date.	number
closepricepytd	The adjusted closing price to be used for calculating the net change for previous year-to-date.	number
closepriceqtd	The adjusted closing price to be used for calculating the net change for quarter-to-date.	number
closepricewtd	The adjusted closing price to be used for calculating the net change for week-to-date.	number
closepriceytd	The adjusted closing price to be used for calculating the net change for year-to-date.	number
closeyield10y	The adjusted closing yield to be used for calculating the net change for ten years.	number
closeyield1d	The adjusted closing yield to be used for calculating the net change for one day.	number
closeyield1m	The adjusted closing yield to be used for calculating the net change for one month.	number
closeyield1w	The adjusted closing yield to be used for calculating the net change for one week.	number
closeyield1y	The adjusted closing yield to be used for calculating the net change for one year.	number
closeyield2y	The adjusted closing yield to be used for calculating the net change for two years.	number
closeyield3m	The adjusted closing yield to be used for calculating the net change for three months.	number
closeyield3y	The adjusted closing yield to be used for calculating the net change for three years.	number
closeyield5y	The adjusted closing yield to be used for calculating the net change for five years.	number
closeyield6m	The adjusted closing yield to be used for calculating the net change for six months.	number
closeyield9m	The adjusted closing yield to be used for calculating the net change for nine months.	number

field	description	format
closeyieldltd	The adjusted closing yield to be used for calculating the net change since listing date.	number
closeyieldmtd	The adjusted closing yield to be used for calculating the net change for month-to-date.	number
closeyieldpytd	The adjusted closing yield to be used for calculating the net change for previous year-to-date.	number
closeyieldqtd	The adjusted closing yield to be used for calculating the net change for quarter-to-date.	number
closeyieldwtd	The adjusted closing yield to be used for calculating the net change for week-to-date.	number
closeyieldytd	The adjusted closing yield to be used for calculating the net change for year-to-date.	number
company	Insref of the company for the instrument	insref
companylatestyearendreport	The year of the latest Year End report for the company.	date
contractsize	Specifies the number of underlying shares per derivative. For equities it shows the number of stocks a Depositary Receipt or Unit represents	number
country	Specifies country according to ISO 3166-1 alpha 2	string
couponrate		number
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
cvr	Unique identifier for a business in Denmark’s Central Business Register	number
date	The date	date
dateex	The date of data in pre/post market fields (ex-fields)	date
dayhighprice	The highest paid price current trading day	number
dayhighpriceex	The highest paid price in pre/post market	number
dayhighyield	The highest paid yield when the market closed last trading day	number
daylowprice	The lowest paid price current trading day	number
daylowpriceex	The lowest paid price in pre/post market	number
daylowyield	The lowest paid yield when the market closed last trading day	number

field	description	format
delay	shows the delay you are entitled to for this instrument (0 or 15 min)	number
derivativeindicator	Defines the derivative type. Valid values: 0 – Call 1 – Put 2 – Forward 3 – Future 4 – Standard Combination 5 – Tailor Made Combination	number
description	Company description, long	string
diff10y	Adjusted net change 10 years.	number
diff10yprc	Adjusted net change 10 years in percentage.	number
diff1d	Adjusted net change 1 day.	number
diffex1d	Adjusted net change 1 day in pre/post market compared to market close	number
diff1dprc	Adjusted net change 1 day in percentage.	number
diffex1dprc	Adjusted net change 1 day in percentage in pre/post market compared to market close	number
diff1m	Adjusted net change 1 month.	number
diff1mprc	Adjusted net change 1 month in percentage.	number
diff1w	Adjusted net change 1 week.	number
diff1wprc	Adjusted net change 1 week in percentage.	number
diff1y	Adjusted net change 1 year.	number
diff1yprc	Adjusted net change 1 year in percentage.	number
diff2y	Adjusted net change 2 years.	number
diff2yprc	Adjusted net change 2 years in percentage.	number
diff3m	Adjusted net change 3 months.	number
diff3mprc	Adjusted net change 3 months in percentage.	number
diff3y	Adjusted net change 3 years.	number
diff3yprc	Adjusted net change 3 years in percentage.	number
diff5y	Adjusted net change 5 years.	number
diff5yprc	Adjusted net change 5 years in percentage.	number
diff6m	Adjusted net change 6 months.	number

field	description	format
diff6mprc	Adjusted net change 6 months in percentage.	number
diff9m	Adjusted net change 9 months.	number
diff9mprc	Adjusted net change 9 months in percentage.	number
diffbid1d	Adjusted bid net change 1 day.	number
diffbid1dprc	Adjusted bid net change 1 day in percentage.	number
diffbid1w	Adjusted bid net change 1 week.	number
diffbid1wprc	Adjusted bid net change 1 week in percentage.	number
diffbidyield1d	Adjusted bidyield net change 1 day.	number
diffbidyield1dprc	Adjusted bidyield net change 1 day in percentage.	number
diffbidyield1w	Adjusted bidyield net change 1 week.	number
diffbidyield1wprc	Adjusted bidyield net change 1 week in percentage	number
diffld	Adjusted net change since launch date.	number
diffldprc	Adjusted net change since launch date in percentage.	number
diffmtd	Adjusted net change month-to-date.	number
diffmtdprc	Adjusted net change month-to-date in percentage.	number
diffpytd	Adjusted net change previous year-to-date.	number
diffpytdprc	Adjusted net change previous year-to-date in percentage.	number
diffqtd	Adjusted net change quarter-to-date.	number
diffqtdprc	Adjusted net change quarter-to-date in percentage.	number
diffwtd	Adjusted net change week-to-date.	number
diffwtdprc	Adjusted net change week-to-date in percentage.	number
diffyield10y	Adjusted net change 10 years.	number
diffyield10yprc	Adjusted net change 10 years in percentage.	number
diffyield1d	Adjusted net change 1 day.	number
diffyield1dprc	Adjusted net change 1 day in percentage.	number
diffyield1m	Adjusted net change 1 month.	number
diffyield1mprc	Adjusted net change 1 month in percentage.	number
diffyield1w	Adjusted net change 1 week.	number
diffyield1wprc	Adjusted net change 1 week in percentage.	number
diffyield1y	Adjusted net change 1 year.	number

field	description	format
diffyield1yprc	Adjusted net change 1 year in percentage.	number
diffyield2y	Adjusted net change 2 years.	number
diffyield2yprc	Adjusted net change 2 years in percentage.	number
diffyield3m	Adjusted net change 3 months.	number
diffyield3mprc	Adjusted net change 3 months in percentage.	number
diffyield3y	Adjusted net change 3 years.	number
diffyield3yprc	Adjusted net change 3 years in percentage.	number
diffyield5y	Adjusted net change 5 years.	number
diffyield5yprc	Adjusted net change 5 years in percentage.	number
diffyield6m	Adjusted net change 6 months.	number
diffyield6mprc	Adjusted net change 6 months in percentage.	number
diffyield9m	Adjusted net change 9 months.	number
diffyield9mprc	Adjusted net change 9 months in percentage.	number
diffyieldld	Adjusted net change since launch date.	number
diffyieldldprc	Adjusted net change since launch date in percentage.	number
diffyieldmtd	Adjusted net change month-to-date.	number
diffyieldmtdprc	Adjusted net change month-to-date in percentage.	number
diffyieldpytd	Adjusted net change previous year-to-date.	number
diffyieldpytdprc	Adjusted net change previous year-to-date in percentage.	number
diffyieldqtd	Adjusted net change quarter-to-date.	number
diffyieldqtdprc	Adjusted net change quarter-to-date in percentage.	number
diffyieldwtd	Adjusted net change week-to-date.	number
diffyieldwtdprc	Adjusted net change week-to-date in percentage.	number
diffyieldytd	Adjusted net change year-to-date.	number
diffyieldytdprc	Adjusted net change year-to-date in percentage.	number
diffytd	Adjusted net change year-to-date.	number
diffytdprc	Adjusted net change year-to-date in percentage.	number
dividendyield	The dividend yield on a company is the company's annual dividend divided by its market cap.	number
dps	Dividend per share from the last year end report.	number

field	description	format
email	E-mail to company	string
eps	Earnings per share from the last year end report	string
eps_ttm	Earnings per share trailing 12 months (ie 4 last quarterly reports)	string
eps_last	Earnings per share from the last quarterly report times 4, to simulate a full year based on one quarterly report	string
eusipa	European Structured Investment Products Association categorisation code. See eusipa.org	number
exercisetype	Type of exercise procedure. Valid values: 0 – European 1 – American 2 – Asian 3 – Binary 4 – Bermudan	number
expirationtype	Defines how derivatives expire. Valid values: 0 – Quarterly 1 – Monthly 2 – Weekly 3 – Daily	number
fax	Company fax number	string
figishareclass	Share Class Financial Instrument Global Identifier	string
financinglevel	A loan included in a Minifuture	number
freetextcomment		string
fundbenchmark	Fund benchmark indices.	stringlist*
fundcompany	Link to the fundcompany issuing the fund	insref
funcompanyname	Name of the fundcompany issuing the fund	string
fundcompanytelephone	Telephone to the fundcompany issuing the fund	string
fundcompanywebsite	Website for the fundcompany issuing the fund	string
fundcompanyaddress	Adress of the fundcompany issuing the fund	string
fundcompanypostalcode	Postal code for the fundcompany issuing the fund	string
fundcompanycity	City of the adress for fundcompany issuing the fund	string
fundcutofftime	time and timezone info of cutofftime for placeing orders for mutual funds	string

field	description	format
funddirection	Possible values: Long 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%.	number
fundmcap		number
fundminadditionalamount		number
fundminstartamount		number
fundminsubscriptionamount		number
fundperformancefee		number
fundpmicode	Identifier assigned by the Swedish Mutual Fund Association	string
fundppmcode	Identifier assigned by Premie Pensions Myndigheten	number
fundppmfee	The fund yearly management fee if bought as a PPM fund	number
fundppmtype		string
fundrisk		number
fundyearlymgmtfee	Yearly management fee for the fund	number
gm	Gross margin from the last year end report.	number
gm_last	Gross margin trailing 12 months (ie 4 last quarterly reports)	number
gm_ttm	Gross margin from the last quarterly report times 4, to simulate a full year based on one quarterly report	number
isin	The International Securities Identification Number as assigned to the instrument by the National Numbering Agency (NNA).	string
geniumid	Identifier used by NASDAQ OMX in their Genium Consolidated Feed (GCF)	number
geofocuscountry	Geographic focus, country	string
geofocusregion	Geographic focus, region	string
highprice1y	The adjusted highest price from one year back till now.	number
highprice1ydate	Date of the highprice1y	date

field	description	format
highpriceytd	The adjusted highest price since the previous year	number
highpriceytddate	Date of the highpriceytd	date
highyield1y	The adjusted highest yield from one year back till now.	number
highyield1ydate	Date of the highyield1y	date
highyieldytd	The adjusted highest yield since the previous year	number
highyieldytddate	Date of the highyieldytd	date
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: 0 – Equity 1 – Commodity 2 – Alternative 3 – Currency 4 – Fixed Income 5 – Index 6 – Future	number
instrumentsubclass	Defines the Instrument Sub Class of the underlying instrument.	string
instrumentsubsubclass	Defines the Instrument Subsub Class of the underlying instrument.	string
instrumentsubtype	Set to limit instrumenttypes to include in response (mandatory if command is used with marketplace) List of instrument types and subtypes	numberlist
instrumenttype	Set to limit instrumenttypes to include in response (mandatory if command is used with marketplace) List of instrument types	numberlist
internalquantity	The cumulative number of traded shares or contracts of shares where buyer and seller is the same.	number
internalturnover	he cumulative amount traded (e.g. price * quantity), expressed in units of currency of trades where buyer and seller is the same.	number
interestrate	The rate expressed in percentage at which interest is paid by a borrower. For Premium/Lottery Bonds this is the percentage of the Outstanding Amount that is paid out each year in the lottery.	number

field	description	format
isin	The International Securities Identification Number as assigned to the instrument by the National Numbering Agency (NNA).	string
issuecurrency	The issue currency (ISO 4217)	string
issuedate	The issue date	date
issueprice	The issue price, can be in percentage for structured products.	number
issuer	The symbol/abbreviated name of the issuer as set by the marketplace.	string
issuername	The non-abbreviated name of the issuer. Set and determined by Millistream.	string
kiid	URL to the Key Investor Information Document (KIID)	string
lastdividenddate	The last date when the company had a dividend	date
lastprice	The last paid price during the current trading session	number
lastpriceex	The last paid price in pre/post market.	number
lastyield	The last paid yield during the current trading session	number
latestreport	The last report provided by the company	date
latestyearendreport	The year of the latest Year End report for the company.	date
list	The lists the instrument is listed on	tabular (insref)
lowprice1y	The adjusted lowest price from one year back till now.	number
lowprice1ydate	Date of the lowprice1y	date
lowpriceytd	The adjusted lowest price since the previous year	number
lowpriceytddate	Date of the lowpriceytd	date
lowyield1y	The adjusted lowest yield from one year back till now.	number
lowyield1ydate	Date of the lowyield1y	date
lowyieldytd	The adjusted lowest yield since the previous year	number
lowyieldytddate	Date of the lowyieldytd	date
macd	Moving Average Convergence/Divergence	number
marketcap		number
marketclose	The time when the marketplace closes for trading on a normal trading day. (For marketplaces)	time

field	description	format
marketearlyclose	The time when the marketplace closes for trading on a half trading day. (For marketplaces)	time
marketopen	The time when the marketplace closes for trading on a normal trading day. (For marketplaces)	time
marketplace	The marketplace the instrument is listed on	insref
marketplacemic	Identifier for the Market place according to ISO 10383 (For the marketplace the instrument is listed on)	string
maxlevel	The Max Level for Max Certificates	number
mic	Identifier for the Market place according to ISO 10383 (For marketplaces)	string
minuspaid	Total amount of decreased paid prices compared with yesterdays closing prices. (For marketplaces and lists)	number
morningstarrating	Morningstar rating, from 5 (highest rating) to 1 (lowest rating)	number
morningstarindustryid		insref
name	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.	number
nextdividenddate	The next announced date for a dividend	date
nextreport	The next upcomming report for the company	date
nominalvalue	The nominal value	number
numberofshares	Number of issued shares	number
numtrades	The number of executed trades during the current trading session.	number
numtradesex	The number of executed trades from pre/post market	number
om	Operating margin from the last year end report	number
om_last	Operating margin from the last quarterly report times 4, to simulate a full year based on one quarterly report	number
om_ttm	Operating margin trailing 12 months (ie 4 last quarterly reports)	number
openinterest	The Derivative Open Interes	number
openprice	First paid price during the current trading session	number

field	description	format
operatingmic	Identifier for the Market place according to ISO 10383. (For marketplaces)	string
orgnum	A unique identifier for Swedish businesses assigned by Bolagsverket.	string
orgnumno	A unique identifier for Norwegian businesses assigned by Brønnøysundregistrene.	string
participationrate	he percentage rate of the performance of the underlying asset which will be used to calculate the return when a product reaches its maturity.	number
pbr	Price/Book value based on last year end report	number
pbr_last	Price/Book value based on last quarterly report	number
pcf	Price/Cash Flow based on last year end report	number
pcf_last	Price/Cash Flow from the last quarterly report times 4, to simulate a full year based on one quarterly report	number
pcf_ttm	Price/Cash Flow trailing 12 months (ie 4 last quarterly reports)	number
per	P/E ratio based on profit from the last year end report	number
per_last	P/E ratio from the last quarterly report times 4, to simulate a full year based on one quarterly report	number
per_ttm	P/E ratio trailing 12 months (ie 4 last quarterly reports)	number
pluspaind	Total amount of increased paid prices compared with yesterdays closing prices. (For marketplaces and lists)	number
pm	Profit margin from the last year end report	number
pm_last	Profit margin from the last quarterly report times 4, to simulate a full year based on one quarterly report	number
pm_ttm	Profit margin trailing 12 months (ie 4 last quarterly reports)	number
postalcode	Postal Code for the company	string
preferredshare	The most traded share (over 30 buissinessdays) for the company	insref
preferred	The most traded share (over 30 buissinessdays) for the share	insref

field	description	format
pricingfrequency	Defines the pricing frequency. Valid values: 0 – Annual 1 – Semi-Annual 2 – Quarterly 3 – Monthly 4 – Weekly 5 – Daily	number
primarymarketplace	Insref of the primary marketplace for the instrument.	insref
priipkid	URL to the PRIIPKID document	string
productcode	The product code for derivatives	string
prospectus	URL to the prospectus	string
psr	P/S ratio from the last full year report	number
psr_last	P/S ratio from the last quarterly report times 4, to simulate a full year based on one quarterly report	number
psr_ttm	P/S ratio trailing 12 months (ie 4 last quarterly reports)	number
purchasefee	Fee when buying fund	number
quantity	The cumulative number of traded shares or contracts of shares	number
quotecurrency	The second currency in a currency pair. (ISO 4217)	string
roa	Return on Assets, (Net Profit / Total assets) based on last full year report	number
roa_last	Return on Assets, (Net Profit / Total assets) based on last quarter report, with Net Profil times 4	number
roa_ttm	Return on Assets, (Net Profit / Total assets) based on last 4 quarterly reports	number
roe	Return on Equity, (Net Profit / Shareholders Equity) based on last full year report	number
roe_last	Return on Equity, (Net Profit / Shareholders Equity) based on last full year report	number
roe_ttm	Return on Equity, (Net Profit / Shareholders Equity) based on last full year report	number
rsi14	Relative Strength Index over 14 days	number
salesfee	Fee for selling fund.	number
sector	The insref for the sector the instrument belongs to.	insref

field	description	format
sectorl1	The insref for the Millistream sector the instrument belongs to.	insref
sectorl1name	The name for the Millistream sector the instrument belongs to.	string
sectorl1symbol	The symbol for the Millistream sector the instrument belongs to.	string
sectorl2	The insref for the Millistream sector the instrument belongs to.	insref
sectorl2name	The name for the Millistream sector the instrument belongs to.	string
sectorl2symbol	The symbol for the Millistream sector the instrument belongs to.	string
sectorl3	The insref for the Millistream sector the instrument belongs to.	insref
sectorl3name	The name for the Millistream sector the instrument belongs to.	string
sectorl3symbol	The symbol for the Millistream sector the instrument belongs to.	string
sectorname	The name for the sector the instrument belongs to.	string
sectorsymbol	The symbol for the sector the instrument belongs to.	string
sharperatio3y		number
sma20	Simple Moving Average over 20 days	number
sma50	Simple Moving Average over 50 days	number
sma200	Simple Moving Average over 200 days	number
sourceid	Instrument id from the source	string
sps	Sales per share based on last year end report	string
sps_last	Sales per share based on last quarterly report times 4	string
sps_ttm	Sales per share trailing twelve months	string
specialcondition	Specifies the special condition for the instrument, more than one condition can be active at a time. List of conditions.	bitfield
standarddeviation3y		number
strikedate	The day on which an option or futures contract is no longer valid	date

field	description	format
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.	date
symbol	The instrument symbol.	string
swingfactor	The amount a fund's NAV per share swings up or down after swing threshold is exceeded. In general the NAV is swung up for net purchases and swung down for net redemptions.	number
swingfactorsub	The amount a fund's NAV per share swings up or down after swing threshold is exceeded.	number
swingmethod	Defines the Pricing Swing Method. Valid values: 1 – Full 2 – Partial 3 – Partial (disabled due to internalthreshold)	number
telephone	Telephone to the company	string
time	Time of last quote update	time
timeex	Time of last quote update from pre/post market	time
tis	Taxable Income per Share	number
trackingerror	Tracking error is the divergence between the price behavior of a position or a portfolio and the price behavior of a benchmark. Tracking error is reported as a standard deviation percentage difference, which reports the difference between the return an investor receives and that of the benchmark he was attempting to imitate.	number
tradecurrency	The currency the instrument trades in (ISO 4217)	string
tradestate	Tradestate for the instrument. List of tradestate.	number
totalfee		number
totalnumberofshares	The number of issued stem shares for the company	number
turnover	The cumulative amount traded (e.g. price * quantity), expressed in units of currency.	number
turnoverex	The cumulative amount traded from pre/post market (e.g. price * quantity), expressed in units of currency.	number
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	number

field	description	format
unchangedpaid	Total amount of unchanged paid prices compared with yesterdays closing prices. (For marketplaces and lists)	number
underlyingid	Specifices the underlying instruments for a instrument. Each row contains these columns: ISIN currency (optional)	tabular**
volatility	Volatility	number
vwap	Volume Weighted Average Price	number
website	Link to the company web site	string
wkn	The Werpapierkennummer as assigned by WM-Datenservice, the NNA for Germany	string
ytunnus	9 Y-Tunnus/FO-Nummer is a unique identifier assigned to Finnish businesses by the Finnish Patent and Registration Office and the Finnish Tax Administration.	string

*fundbenchmark is separated with pipe "|" not comma
** underlying rows are separated with pipe "|" and ISIN and currency are separated with space (if currency is specified)

search

Parameter	Explanation	Format
derivativeindicator	Limit search to derivativeindicators	numberlist
fields	Specifies which fields to include in the response Available fields	stringlist
instrumenttype	Limit search to instrumenttypes List of instrument types	numberlist
isin	Specifiels the string to search in isins	string
marketplace	Limit search to marketplaces	list
name	Specifiels the string to search in names	string
orderby***	Field to sort result by, which has to be specified in the fields parameter	stringlist
order***	Order to sort result by, valid values are asc or desc.	stringlist
subsubclass	Specifiels the string to search for as underlying instrument in ETP:s	string
symbol	Specifiels the string to search in symbols	string
timezone	See List of timezones for valid timezones.	string

Parameter	Explanation	Format
typelimit**	Set limit per type, this will group search results per instrumenttype and have this maximum per type	number

*max 3 parameters
**max is 20
***order and orderby has to have the same number of parameters

shortsellings

Parameter	Explanation	Format
fields	Specifies which fields to include in the response Available fields	stringlist
filetype	Response format, valid formats: xml json	string
insref*	Specifies companies to query	list
instrumenttype*	Limit search to instrumenttypes List of instrument types	numberlist
jsonp	Set a function name to be called by this response, do not use with filetype xml	string
list*	Limit search to lists	list
marketplace*	Limit search to marketplaces	list
orderby**	Field to sort result by, which has to be specified in the fields parameter	stringlist
order**	Order to sort result by, valid values are asc or desc.	stringlist
subtype	Filter on subtype, 0 are individual holders and 1 is the total short sellings.	number

*at least one of insref, list, marketplace has to be set. Insref does not combine with any other of these parameters and marketplace requires instrumenttype.
**order and orderby has to have the same number of parameters

shortsellings fields

field	description	format
comment	Comment in free text as provided by the source	string
date	Position Date	date
holder	Position Holder	string
insref	The Millistream instrument reference instrument	insref

field	description	format
isin	Share ISIN	isin
percent	Net Short Position Size in Percent	number
sharename	Share Name	string
size	Position Size	number
subtype	0 are individual holders and 1 is the total short sellings.	number

trades

Parameter	Explanation	Format
adjusted	Set to 1 to adjust tradeprices for corporateactions, default is 0	bool
compress	Set to aggregate trades over X minutes, valid range 1-60	number
enddate	Set to change enddate for request, default is current date	date
endtime	Set endtime for trades for the enddate , set in the timezone specified by "timezone"	time
fields	Specifies which fields to include in the response Available fields	stringlist
filetype	Response format, valid formats: xml json	string
insref	Specifies instrument(s) to query	list
isin	Used to specify instrument. Observe that instruments can have the same ISIN and tradecurrency on more than one marketplace. list and marketplace can be used to narrow the result	isin
jsonp	Set a function name to be called by this response, do not use with filetype xml	string
lasttradedday	Set to 1 to get trades for the last traded day for an instrument**, default is 0	bool
limit	Set maximum number of trades to fetch*	
list*	Limit search to lists	list
marketplace*	Limit search to marketplaces	list
orderby***	Field to sort result by, which has to be specified in the fields parameter	stringlist
order***	Order to sort result by, valid values are asc or desc.	stringlist
startdate	Set to change startdate for request, default is current date	date

Parameter	Explanation	Format
starttime	Set starttime for trades for the startdate , set in the timezone specified by "timezone"	time
timezone	See List of timezones for valid timezones.	string
tradetype	Set to 1 to include trades that does not update lastprice and cancelled trades, default is 0	bool

*limit is total number of trades over all instruments
**lastradedday can only be used for a single insref
***order and orderby has to have the same number of parameters

trades fields

field	description	format
buyer	Identifies the counterpart that bought the instrument	string
canceltime	Time of when the trade was canceled	time
closeprice1d	The adjusted closing price to be used for calculating the net change for one day.	number
date	Execution date of the trade	date
delay	shows the delay you are entitled to for this instrument (0 or 15 min)	number
executedside	Defines which side in the order book that was executed on a trade. Valid values: 0 - Bid Side (the aggressor was theseller) 1 - Ask Side (the aggressor was the buyer)	number
highprice*	Highest tradeprice in a compressed/aggregated timespan	number
highyield*	Highest tradeprice in a compressed/aggregated timespan	number
insref	The Millistream instrument reference	insref
isin	The International Securities Identification Number as assigned to the instrument by the National Numbering Agency (NNA).	string
list	The lists the instrument is listed on	tabular (insref)
lowprice*	Lowest tradeprice in a compressed/aggregated timespan	number
lowyield*	Lowest tradeprice in a compressed/aggregated timespan	number
marketplace	The marketplace the instrument is listed on	insref
name	Instrument name	string
openprice*	First tradeprice in a compressed/aggregated timespan	number

field	description	format
openyield*	First tradeprice in a compressed/aggregated timespan	number
seller	Identifies the counterpart that sold the instrument	string
sourceid	Instrument id from the source	string
time	Execution time of the trade	time
tradecode	Specifies the trade condition, valid values: 1024 – Dark Pool 512 – Delayed Dissemination 256 – Odd Lot 128 – Trade updates Last Price 64 – Trade updates Quantity and Turnover 32 – Trade updates Day High Price and Day Low Price 16 – Trade Break (cancelled trade) 8 – Correction 4 – Off-Book 2 – Outside Spread 1 – Off-Hours	bitfield
tradecurrency	The currency the instrument trades in (ISO 4217)	string
tradeprice	Trade price	number
tradequantity	The number of shares or contracts traded	number
tradereference	A reference that uniquely identifies this trade. The string comes directly from the exchange and for some exchanges the string is only unique if combined with insref.	string
tradeyield	Trade yield	number

tradingcalendar

The tradingcalendar command is used to get dates for closed days on the marketplace

Parameter	Explanation	Format
fields	Specifies which fields to include in the response Available fields	stringlist
filetype	Response format, valid formats: xml json	string
insref	Specifies marketplace(s) to query	list
jsonp	Set a function name to be called by this response, do not use with filetype xml	string

Parameter	Explanation	Format
enddate	Set enddate to include in result, default is no enddate	date
startdate	Set startdate to include in result, default is no startdate	date
orderby*	Field to sort result by, which has to be specified in the fields parameter	stringlist
order*	Order to sort result by, valid values are asc or desc.	stringlist

*order and orderby has to have the same number of parameters

tradingcalendar fields

field	description	format
date	The date	date
insref	Marketplace insref	insref
name	Marketplace name	string
symbol	Marketplace symbol	string
type	Type of tradingday. Valid values: 0 – Closed 1 – Early Closing 2 – Extra Open (in case an exchange is forced open an a normally closed day)	number

ticktable

Parameter	Explanation	Format
insref*	Fetch instruments ticktable info	insref
ticktable*	Fetch ticktable info	insref

*only one of insref and ticktable can be set

ticktable fields

ticktable has a set collection of fields in the response and is only available in json

field	description	format
insref	instrument insref, only available of query was on insref	insref
ticktable	the ticktable insref	insref
threashold	price threashold for ticksize	number

field	description	format
increment	ticksize for threashold	number

Lists of enumeration values

List of insiders positionenum values

value	description
0	Unknown
1	CEO
2	CEO Subsidiary Company
3	CEP Parent Company
4	VP
5	VP Subsidiary Company
6	VP Parent Company
7	Board Member
8	Board Member Subsidiary Company
9	Board Member Parent Company
10	Deputy Board Member
11	Deputy Board Member Subsidiary Company
12	Deputy Board Member Parent Company
13	Accountant
14	Accountant Subsidiary
15	Accountant Parent Company
16	Deputy Accountant
17	Deputy Accountant Subsidiary
18	Deputy Accountant Parent Company
19	Major Owner with Insider Information
20	Others with Insider Information
21	Others with Insider Information Subsidiary Company
22	Others with Insider Information Parent Company

value	description
23	Public Company

List of insiders securitytype values

value	description
0	Unknown Security
1	Share
2	Preference Share
3	Call (Buy) Option
4	Put (Sell) Option
5	Share Future
6	Synthetic Option
7	American Depository Receipts (ADR)
8	Swedish Depository Receipts (SDR)
9	Convertible Loan
10	Paid Subscription Share
11	Interim Share
12	Paid Subscription Unit
13	Unit Right
14	Subscription Right
15	Subscription Option
16	Warrant
17	Redemption Right
18	Special Right
19	Other Derivatives
20	Bonus Right Certificate
21	Bond / Debt Security
22	Redemption Share
23	Participation Certificate
24	Sales Rights
25	Scrip

value	description
26	Rights Issue from Bonus Issue
27	Paid Subscribed Convertibles
28	Subordinated Debenture
29	No Holding (placeholder for when the insider has no holdings)

List of insiders transactiontype values

value	description
0	Transaction unknown at the time of registration
1	Started possession
2	Increased possession
3	Decreased possession
4	Correction Up
5	Correction Down
6	Recalculation +
7	Recalculation -
8	Exercise
9	Allotment
10	Stock Purchase Plan
11	Issue
12	Bonus
13	Repurchase
14	Gift
15	Start of Dispensation
16	Split
17	Reverse Split
18	Transfer
19	Option Issued
20	Opening Balance
21	Conversion of Security
22	Conversion of Share Class

value	description
23	Redemption
24	Share Loan
25	Change of security
26	New Issue
27	Set-off Issue
28	Distribution of estate
29	Option Exercise
30	Inheritance
31	Option Expiration Date
32	Dividend
33	Bonus Issue
34	Merger
35	Withdrawal
36	Partition of joint property
37	New next of kin
38	Profit
39	Conversion of Security Type
40	Stock Dividend
41	Takeover
42	Equity Future
43	Future Exercise
44	Revocation
45	Terminated Possession
46	Internal Transfer at Clearing House
47	Reimbursement
48	Recalculation
49	Spin-off
50	Exchange of Securities
51	Subordinated Debenture
52	Other transactions

value	description
53	Termination of Insider Status
54	Short Selling

List of instrumenttypes

instrumenttype	description	instrumentsubtypes
0	Marketplace	0 – Regulated Marketplace 1 – Multilateral Trading Facility 2 – Over The Counter 3 – Index Calculator 4 - Fund Reporter
1	List	0 - Exchange List 1 - Custom List
2	Company	0 - Company 1 - Fund company
3	News Agency	0 - News Agency 1 - Press Release Agency 2 - System Messages
4	Equity	0 - Common Stock 1 - Preferred Stock 2 - Unit Share
5	Derivative	0 – Standardized Derivative 1 – Certificate 2 – Discount Certificate 3 – Index Certificate 4 – Out-Performance Certificate 5 – Bonus Certificate 6 – Tracker Certificate 7 – Win Win Certificate 8 – Share Basket Certificate 9 – Market Neutral Strategy Linked Bond 10 – Mini Future (Knock Out Warrant) 11 – Reversed Convertible 12 – Gearing Certificate 13 – Strategy Linked Bond 14 – Commodities 15 – Booster Certificate 16 – Autocall Certificate 17 – Capital Protected Certificate

instrumenttype	description	instrumentsubtypes
6	Index	0 - Price Index 1 - Total Return Index, Net 2 - Total Return Index, Gross
7	Exchange Traded Fund	0 - Equity 1 - Commodity 2 - Alternative 3 - Currency 4 - Fixed Income
8	Mutual Fund	0 - Equity Fund 1 - Balanced Fund 2 - Money Market Fund 3 - Bond Fund 4 - Asset Allocation Fund 5 - Hedge Fund 6 - Risk Fund 7 - Short-Term Bond Fund 8 - Index Fund 9 - Unit Link Fund 10 -Income Mixed Fund 11 - Uncategorized Fund
9	Rights	0 - Subscription Rights 1 - Bonus Rights 2 - Unit Rights 3 - Share Purchase Right 4 - Interim Share 5 - Redemption Right
10	Forex	0 - Spot 1 - Fixing 2 - Forward

instrumenttype	description	instrumentsubtypes
11	Fixed Income	0 – Convertible Bond 1 – Premium Bond 2 – Equity Linked Bond 3 – Index Linked Bond 4 – Commodity Linked Bond 5 – Currency Linked Bond 6 – Fund Linked Bond 7 – Multi-Asset Linked Bond 8 – Government Bond 9 – Eurobond 10 – Municipal Bond 11 – Corporate Bond 12 – Mortgage Bond 13 – Bond 14 – Inflation Linked Bond 15 – Loan Debenture 16 – Structured Products 17 – Retail Corporate Bonds 18 – Retail Bonds 19 – Tailor Made Products
12	Money Market	0 - Treasury Bill 1 - Treasury Note 2 - Fixings 3 - Certificates 4 - Swaps 5 - Deposits 6 - Forward Rate Agreement (FRA)
13	Real Estate	0 - Tenant Ownership Loan 1 - Detached House Loan 2 - House Loan Average Rate
14	Structured Product	No subtypes
15	Warrant	0 - Warrant 1 - Unlimited Turbo (Knock Out) 6 – Turbo Warrant (Knock Out) 7 – Knock Out Binary Warrant 8 – Double Knock Out Binary Warrant
16	Uncategorized Type	No subtypes
17	Exchange Traded Commodity	No subtypes
18	Unit Trust Certificate	No subtypes
19	Primary Capital Certificate	No subtypes

instrumenttype	description	instrumentsubtypes
20	Classification Sector	0 - GICS 1 - ICB 2 - Millistream Open Industry Classification (MOIC)
21	Commodity	0 - Metals 1 - Precious Metals 2 - Energy
22	Exchange Traded Note / Certificate	0 - Bull & Bear 1 - Spread Certificate
23	Tick Table	No subtypes
24	Submarket	No subtypes
25	Implied Volatility Instruments	0 - At The Money (ATM) 1 - 90% of ATM 2 - 95% of ATM 3 - 105% of ATM 4 - 110% of ATM

List of corporate actions types and subtypes

type	description	subtypes
0	Dividend	0 - Annual Dividend 1 - Bonus Dividend 2 - Monthly Dividend 3- Quarterly Dividend 4 - Biannual Dividend 5 - Triannual Dividend 6 - Bimonthly Dividend
1	Split	No subtypes
2	Rights Issue	1 - Rights Issue Cancelled
3	Bonus Issue	No subtypes
4	Directed Issue	No subtypes
5	Share Redemption	No subtypes
6	Spinoff / De-Merger	No subtypes
7	Stock Dividend	No subtypes
9	Unknown Event	No subtypes
10	Initial Public Offer (IPO)	No subtypes

type	description	subtypes
11	Currency Conversion	No subtypes
13	Change in Underlyings	No subtypes
14	Change of Basic Data	No subtypes
15	Calendar	0 – General Meeting 1 – Extraordinary General Meeting 2 – Capital Market Day 3 – Year End Report 4 – Interim Report 5 – Analyst Meeting 6 – Delisting 10 – Business Review
16	Insider Trading	0 – Buying 1 – Selling 2 – Current Position
17	Combined Split and Redemption	No subtypes
18	Exchange Closed	0 – Closed 1 – Early Closing 2 – Extra Open (in case an exchange is forced open an a normally closed day)
19	Major Holders	0 – Direct Holder 1 – Institutional Holder 2 – Mutual Fund Holder
20	Share Loans	No subtypes
21	Internal Use Only	No subtypes

List of special conditions

condition	description
1	Under Observation
2	Knocked Out
4	Stressed Market Condition
8	Exceptional Market Condition
16	Underlying Not Quoted
32	Buy-Back
64	Excluding Dividend

condition	description
128	Excluding Rights Issue
256	Excluding Split
512	Financial Report Today

List of tradestates

tradestate	description
0	Closed
1	Pre-Trade (Order mngmt allowed)
2	Pre-Open (Order mngmt forbidden)
3	Call Auction (Opening)
5	Continuous Trading
6	Post-Trade
7	Suspended
8	Halted
9	Dead (used by MDA and MWS)
10	Trading against fixed price
11	Call Auction (Closing)
12	Call Auction (Intraday)
13	Volatility Interruption/Auction
14	Closing Price Crossing (A trading session where orders will be matched at an already determined closing price)
15	Opening Auction Extension
16	Closing Auction Extension
17	Trading Pause Static
18	Trading Pause Dynamic
21	Static Price Collar Reached
22	Post-market Crossing

type	description
0	Last paid price during the day
1	Theoretical price set from Market Maker orders

type	description
2	Theoretical price set from the Mid Price
3	Theoretical price, unknown origin

Implemented Timezones

Europe/Stockholm
Europe/Helsinki
Europe/London
Europe/Lisbon
America/New_York

Example request

Fetch insref,name,symbol,lastprice,diff1dprc for all shares on Nasdaq Stockholm Largcap

mws.fcgi?
cmd=quote&fields=insref,name,symbol,lastprice,diff1dprc&list=35207&usr=millistream&pwd=test&filetype=json

Changelog

```
2025-06-28  Removed tradevolumne from specification (misspelled and not
implemented).

2025-06-02  Added instrumentsubtype och derivativeindicator queryparameters
to quote specification

2025-05-08  Added cvr and ytunnus to basicdata

2025-04-29  Added figishareclass to basicdata

2025-03-26  Added cfi to quote-fields in specification

2025-03-03  Added specialcondition to specification

2025-01-30  Corrected field specifiction for om_last and om_ttm

2024-12-04  Added searchtext parameter to news cmd

2024-12-02  Added lowyield1y,lowyield1ydate,lowyieldytd,lowyieldytddate and
            highyield1y,highyield1ydate,highyieldytd,highyieldytddate to
quotes cmd

2024-11-07  Added totalamount to insiders
            Corrected Average turnover fieldsnames in quotes command

2024-10-15  Added offset to news
```

```
2024-10-09  Added basicdatafield orgnumno

2024-10-02  Added quotefields applicablenav,fundcutofftime and
swingfactorsub

2024-09-17  Added sequence to insiders
            Added current holders for insiders (only available for some
markets)

2024-09-16  Added latestyearendreport to fundamentals

2024-09-03  Removed index parameter from orderbook and history

2024-09-02  Updated sorting text for the history command

2024-06-19  Updated spec for fundamentals regarding currency

2024-06-17  Corrected orderby text in owners command

2024-06-04  Corrected some spelling errors

2024-05-27  Added list and marketplace filters for news
            Added Bimonthly Dividend subtype for coporateaction type 0

2024-05-16  Added settlementprice,type,lastmodified and closetradeprice
fields to historycmd

2024-05-14  Changed Annual report to Year End Report in calendar subtype

2024-05-02  Updated timezone information

2024-03-19  Added content links
            Updated commads information text

2024-01-31  Changed package field in news to bitfield

2023-11-02  Added marketearlyclose to quotefields

2023-10-30  Added delay field for orderbook,trades and quote command

2023-10-24  Added adjustedcloseprice for history command

2023-10-16  Added nextdividenddate and lastdividenddate fields for
quote,search and filter command

2023-10-06  Removed includenull paramenter, null fileds are always included
as null
            Removed instrumenttype parameter for trades
            Added starttime and endtime to trades command

2023-09-19  Added millisector and sector as parameters for quote command

2023-09-12  Fixed transactiontype spec for insiders
```

```
2023-09-05  Added fields kiid and priipkid to quotes
            Added field subtype to shortsellings
            Added eventlink and eventlinklanguages to calendar

2023-07-17  Added lastmodified to news
            Added beta, macd, rsi14, sma20, sma50, sma200, volatility to
fields

2023-07-10  Added adtv1wprc,adtv1mprc,adtv3mprc,adtvytdprc,adtv1yprc fields
to performance
            Added
averageturnover1w,averageturnover1m,averageturnover3m,averageturnoverytd,av
erageturnover1y fields to performance

2023-07-06  Added nextreport and latestreport fields for quotes command

2023-07-04  Added datetime datatype
            Added lastmodified to fundamentals
            Added functionality to query fundamentals with marketplace and
lastmodified

2023-02-28  Changed news fieldname newstags to tags

2023-05-03  Added cmd filter and cmd brokerstats

2023-02-28  Changed news filename newstags to tags

2023-02-16  Changed limit to numlevels on orderbook command which is
correct

2022-11-25  Added information on username,password and token
            Added an example url

2022-10-24  Added Millistream sectors to cmd quotes

2022-09-15  Added subsubclass to search cmd.
            Query set to deprecated.

2022-07-27  Added command search

2022-01-27  Big rewrite of the api to support delay and realtime in the
same request.
            Removed command aggregatedorderbook.
            Removed command instruments.
            Added caisin field to corporateactions.
            Removed time from history as it fills no function.
            Removed timezone parameter from corporateactions and history as
it had no use.
            Removed symbol from insiderfields (companies does not have
symbol)
            Removed insiderid,holderid,legalname,orgnum,holderenum,endate
and totalamount from insiders (no longer available)
            Changed newsbysource and newsbyinstrument into news.
```

```
2021-07-02  Added dividend subtype 5

2020-10-06  Added shortsellings command

2020-09-01  Added list parameter to query command

2020-07-13  Added lasttradedday to trades command

2020-04-24  Added order and orderby to news queries

2020-04-20  Added newstypes

2020-04-14  Changed isin parameter text to match actual functionality
productcode parameter now requires marketplace and instrumenttype or
underlyingid
            Added includetags parameter to 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
```