

Comprehensive Data

Directly from the global fixed income markets

As a leading facilitator of electronic fixed income markets for over 30 years, MTS offers an unparalleled source of market data for European government and US Credit bonds.

MTS Data Delivers:



- ✓ Executable and Composite prices directly from the MTS trading platforms offering market-leading liquidity



- ✓ Continuous real-time pricing throughout the trading day with market depth and all associated volumes



- ✓ Historical data as granular as tick-by-tick level, covering close to 20 years' history

European Government Bonds:

Executable institutional prices from market-leading MTS trading platforms

MTS Real-Time Data:

- ✓ Providing best bid/offer quotes, market depth and trade data, complete with related volumes
- ✓ Composite Prices

MTS Historical Data:

- ✓ Official MTS Closing prices: Fixings calculated by MTS each day using the traded/tradable prices from the MTS system. Opening prices also available.
- ✓ Cash: Daily Summary, Trade-by-Trade, High Frequency and Tick-by-Tick Data
- ✓ Repo: Daily Summary and Trade-by-Trade Data

Products Covered

Government bonds issued in EUR, GBP, CZK, DKK, HUF, ILS, PLN
 Repo on EUR & GBP instruments

Approximate Instruments Covered

1,300
 700

US Credit Bonds:

Executable institutional prices from the MTS US central limit order book

MTS Real-Time Data:

- ✓ High frequency tick-by-tick
- ✓ Best bid/offer
- ✓ Market depth
- ✓ MTS BondsPro Over 20,000 instruments

Blotters Cash, Repo and BondVision:

Get your customised trade blotter directly from MTS

- ✓ SFTR Blotter available for Repo.
- ✓ Trades captured in real-time SFTR format



Big Data

30m



Data sourced directly from the global MTS institutional trading community:

- ✓ Over 500 unique counterparties
- ✓ Average daily turnover exceeding EUR 130 billion



Comprehensive market coverage:

- ✓ European government bonds: 20 countries' debt
- ✓ Global corporate bonds: Over 20,000 bonds priced per day by dealers and the buy side



Analyse and automate

Accurate market behavior analysis:

- ✓ Rich, high quality source of historical data
- ✓ Track volatility during past market events
- ✓ Conduct in-depth analysis of market behavior and trends
- ✓ Analyze real-time effects across global markets
- ✓ Validate trading strategy

Effective automated trading:

- ✓ Comprehensive, accurate data to automate your fixed income decision making
- ✓ Detailed information for back-testing models and trading strategies
- ✓ Build and deploy effective algorithms in confidence



Available data packages

Real-time data:

- ✓ Continuous pricing with depth and associated volumes
- ✓ Build and test trading strategies and APIs
- ✓ Insight into market behavior and trends
- ✓ All services include a full reference data file for each bond
- ✓ Distributed via market data vendors
- ✓ Composite Prices

Historical data:

- ✓ Fully executable electronic pricing from MTS interdealer and all-to-all markets
- ✓ Best bid/offer quotes, market depth and trade data with related volumes
- ✓ Government bond data is representative of entire Euro-denominated government bond market
- ✓ Distributed directly from MTS via FTP or HTTPS

MTS Official closing prices:

- ✓ Official open and close benchmark prices
- ✓ Calculated using actual traded and executable prices from the MTS platform
- ✓ Covers all European government bonds and bills traded on MTS
- ✓ Distributed directly through MTS via FTP/SFTP/HTTPS, or via data vendors



Licensed data vendors

- ✓ Bloomberg
- ✓ Class Editori S.P.A.
- ✓ The ICE
- ✓ Six Financial Information
- ✓ FIS Global
- ✓ Refinitiv
- ✓ Infront

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