

MTS Historical Data

(Time Series)

One of the richest sources of historical pricing and trade data in Europe

As fixed income markets across Europe continue to experience unprecedented levels of volatility and uncertainty, MTS Historical Data delivers the depth and quality of historical time series data needed to optimise research capabilities and build profitable strategies in a changing trading environment.

- ✔ MTS Historical Data is used by the world's leading financial and academic institutions, recognising the ability to profit from best in class data. The service offers different levels of depth and granularity, from daily market summary information to un-netted tick-by-tick pricing data.



Features:

- ✔ All services include a full reference data file for each bond
- ✔ Coverage increases as MTS continues expanding into new markets
- ✔ New MTS markets are automatically included in the generation of MTS Historical Data, continually adding significant value



Profit Through:

- ✔ Superior research capabilities through access to the richest source of European government bonds data
- ✔ Advanced insight into market behaviour and trends
- ✔ Enhanced ability to build and test trading strategies and models
- ✔ Enriched studies through deep understanding of trends across the European cash and repo markets



Delivery Methods:

- ✔ Snowflake marketplace
- ✔ Direct from MTS via HTTPS or SFTP
- ✔ One-off delivery of historical files or rolling subscription to end-of-day files

Data innovation

Features by Service:

Cash and Repo Daily Summary Data

- ✓ Aggregated data of the trading day in MTS Cash and MTS Repo markets
- ✓ Including total traded volumes, high/low and average prices/rates and analytic indicators
- ✓ Available from April 2003 to present

Cash High Frequency Data

- ✓ Pricing: throttled top three levels of depth per bond throughout the trading day
- ✓ Trade: every single trade (Cash Trade-by-Trade Data included)
- ✓ Microsecond time stamps
- ✓ Available from April 2003 to present

Cash and Repo Trade-by-Trade Data

- ✓ Every trade in MTS Cash and MTS Repo markets
- ✓ Size, price and yield
- ✓ Up to microsecond time stamps
- ✓ Available from April 2003 to present (Cash) and January 2010 to present (Repo)

Cash Tick-by-Tick Data

The richest and most accurate record of market behaviour across the European government bond market

- ✓ Pricing: full depth of the un-netted MTS Cash order book, including every new order and price tick
- ✓ Trade: every single trade included (Cash Trade-by-Trade Data included)
- ✓ Microsecond time stamps
- ✓ Available from June 2011 to present

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