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 – not indicative – 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 up to 15 years

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

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

<table>
<thead>
<tr>
<th>Products covered</th>
<th>Approximate instruments covered (real-time)</th>
</tr>
</thead>
<tbody>
<tr>
<td>Government bonds issued in EUR, GBP, CZK, DKK, HUF, ILS, PLN</td>
<td>1,300</td>
</tr>
<tr>
<td>Repo on EUR &amp; GBP instruments</td>
<td>700</td>
</tr>
</tbody>
</table>

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
Fully Executable Quotes Daily
Data sourced directly from the global MTS institutional trading community:

- Over 500 unique counterparties
- Average daily turnover exceeding EUR 120 billion

Comprehensive market coverage:

- European government bonds: 18 countries’ debt
- Global corporate bonds: Over 20,000 bonds priced per day by dealers and the buy side

Analyze 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

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
- BondCliQ
- Class Editori S.P.A.
- Interactive Data
- Six Financial Information
- SunGard
- Thomson Reuters
- vwd Vereinigte Wirtschaftsdienste AG
- Infront

Find out more about data on MTS by speaking to our expert team.

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