

# 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

Products covered	Approximate instruments covered (real-time)
Government bonds issued in EUR, GBP, CZK, DKK, HUF, ILS, PLN	1,300
Repo on EUR & GBP instruments	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**  
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

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