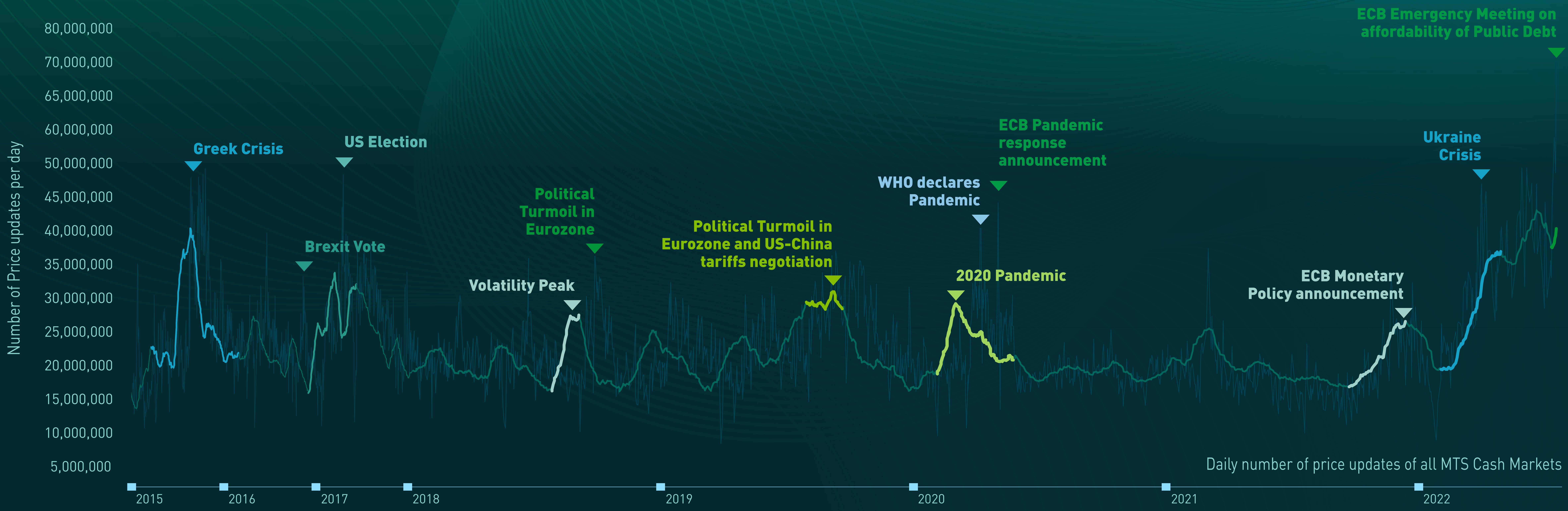
MTS Data

Build a better picture of markets



MTS

MTS Data offers market-leading data

Direct from the #1 interdealer EGB platform in Europe, MTS Cash Order Book, capturing circa 80% of electronic D2D EGB trading volumes[1].

As a market data provider, we offer:

- ☑ Non-commoditised data
- ☑ High-quality data
- ☑ Back-testing data
- ☑ On-demand support
- ☑ A flexible and transparent relationship

Due to a surge in requests to access high-quality data, MTS has responded with various enhanced data products ranging from real-time and ultra-low latency feeds, to historical and end-of-day data, to suit the diverse needs of market players.

MTS Real-Time Data	MTS Time Series Data	MTS Regulatory Data
Raw Data Feed	Cash & Repo Daily Summary Data	SFTR Solutions
MTS Live	Cash High Frequency Data	CSDR Solutions
MTS Alpha	Cash & Repo Trade-by-Trade Data	
BV Composite	Cash Tick-by-Tick Data	

Contact us today to subscribe and set best practices for price discovery, verification, and validation.

[1]Bradley Bailey, Josephine de Chazournes, Celent "European Fixed Income Market Sizing" (2019).

MTS Real-Time Data

Access executable and indicative prices direct from the source

Raw Data Feed

Raw data feeds are available from both MTS Cash Order Book and BondVision, providing pre- and post-trade data.

Raw data feed from MTS Cash Order Book provides executable prices on EGBs allowing traders to make decisions confidently. Consistent access to the most comprehensive source of EGB data offers an invaluable and unique insight into market turnover and volatility, whereas raw data feed from our dealer-to-client platform BondVision provides you with indicative quotes.

You can receive MTS's Raw Data Feeds directly from MTS or through our licensed data vendors - Click here for the list of data vendors.

MTS Alpha

Subscribers to MTS Alpha can take advantage of this ultra-low latency premium data product, which gives price updates every c600 microseconds.

MTS Alpha includes all price updates received on bonds within the futures deliverable baskets in France, Germany, Italy, and Spain. This allows traders to rapidly identify and react to liquidity and price movements in the futures market.

Coverage

Prices are sourced directly from the following order books:

- MTS France
- MTS Germany
- MTS Italy
- MTS Spain
- European Bond Market (EBM)

Baskets

Coverage includes the constituents of € bond future deliverable baskets

French
- OAT 10yr
- OAT 5yr

German
- BUXL 30yr
- BUND 10yr
- BOBL 5yr
- SCHATZ 2yr

Italian
- BTP 10yr
- BTP 5yr
- BTP 2yr

Spanish
- BONO 10yr

BV Composite

Derived from our dealer-to-client BondVision RFQ platform, BV Composite is designed to provide an accurate indication of the market level for EGBs, UK Gilts, SSAs and covered bonds.

BV Composite is a robust composite price that can inform market trend analysis and feed into pricing engines, TCA reporting, risk management and portfolio management systems.

It is comprised of streaming composite Bid/Ask/Mid prices and yields on securities available on BondVision.

The screenshot below illustrates how BV Composite is shown in the BondVision GUI:

BV COMPOSITE					
BID YIELD	BID PRICE	MID YIELD	MID PX	ASK PRICE	ASK YIELD
-0.0366	106.566	-0.0386	106.575	106.584	-0.0407

MTS Time Series Data / Historical Data

Optimise research capabilities and develop strategies in a dynamic trading environment

Used by the world's leading financial and academic institutions, MTS Time Series Data offers different levels of depth and granularity, from daily market summary information to un-netted tick-by-tick pricing data.

Taken directly from the market-leading interdealer MTS Cash and Repo Order Books, the data is of the highest relevance, coming only from firm, fully executable prices.

MTS Time Series Data Packages:

- Cash and Repo Daily Summary Data
- Cash High Frequency Data
- Cash and Repo Trade-by-Trade Data
- Cash Tick-by-Tick Data

To request a free sample, email the data team by clicking here.

If you're an academic and would like to conduct or enhance your research, our Time Series Data packages are available to you with a discounted price of 50% from our standard Time Series fees. Click **here** to email the data team and learn more. To view academic research papers published using MTS Data, click **here**.

Regulatory Data Products

MTS has developed a suite of innovative regulatory data products, including the MTS SFTR Blotter and MTS CSDR Closing Prices, to support market participants and infrastructure to fulfil their regulatory requirements.

SFTR Solutions

We've worked with a diverse group of industry stakeholders, including CCPs, industry groups, and other vendors to build our one-stop-shop of SFTR solutions for the D2C and D2D repo market.

CSDR Solutions

The CSDR mandates the use of bond closing prices from EU trading venues such as MTS with the highest turnover for the calculation of settlement fail cash penalties and cash compensation.

CSDs, ICSDs, clearing houses and market participants can source closing prices from three products MTS offers:

- MTS Cash Order Book Snapshots
- MTS BondVision Composite Prices
- MTS Reference Prices

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Find out how we can enhance your fixed income trading business by speaking to our expert team:

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Get in touch today