

MTS Reference Prices

Benchmark pricing data for bonds traded on the MTS Cash platform.

MTS Reference Prices are the official open and close prices calculated each day exclusively from MTS Cash, the leading interdealer fixed income market in Europe.



Features:

- ✓ Official open and close benchmark prices calculated by MTS based on pricing and trading data from the MTS Cash platform
- ✓ Covers all European government bonds and bills traded on MTS
- ✓ Calculated at 11:02 CET as an open fixing and at 16:02 CET as a close fixing
- ✓ Calculated using actual traded and executable prices from the MTS platform
- ✓ Free trial available on request



Profit Through:

- ✓ Benchmark prices of the highest quality, derived from fully firm prices and trades executed in the interdealer market
- ✓ Effective management of risk and portfolios
- ✓ Enhanced strategic trading decisions through access to best data available
- ✓ Maximised analytical capabilities



Delivery Methods:

- ✓ Directly through MTS via FTP or HTTPS
- ✓ Via data vendors





About MTS Group

MTS Group facilitates a number of regulated electronic fixed income markets across Europe and the US that are managed centrally to ensure optimum levels of global harmonisation and consistency. Over 500 unique counterparties trade an average volume of €130 billion each day on these platforms.

The individual companies within the MTS Group are regulated by financial services regulators in a number of European jurisdictions, including Financial Conduct Authority (FCA), Italian Ministry of Finance, Banca d'Italia and Consob, Autorité des Marchés Financiers (AMF). In the United States MTS Markets International Inc. is a member of FINRA and the SIPC and operates MTS BondsPro which is an ATS registered with the SEC.

MTS Cash is a comprehensive and professional cash securities trading environment for the interdealer marketplace. MTS cash includes several domestic markets regulated in different jurisdictions enabling primary dealers to access unparalleled liquidity, transparency and coverage.

MTS Repo provides an order-driven market for the electronic transaction of repo agreements and buy/sellbacks in Italy.

MTS BondVision is a trusted and efficient multi-dealer-to-client electronic bond trading platform, delivering exceptional access for institutional investors direct to dealers. MTS BondVision is accessible in Europe either from the Bank of Italy/Consob supervised regulated market/MTF or the MTF supervised by FCA, and in the US through the SEC/FINRA authorised ATS. BondVision provides institutional investors with real-time pricing and the ability to trade with the major dealers.

MTS Data is sourced directly and exclusively from the MTS interdealer market and includes benchmark real-time data, reference data, reference prices and historical data, providing the benchmark data source on the fixed income market.

MTS BondsPro is a trading platform that supports Corporate Bond trading. MTS BondsPro is an Alternative Trading System registered with the Securities and Exchange Commission (SEC) and operated by MTS Markets International Inc.

For more information, visit www.mtsmarkets.com.

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