



MTS Data

MTS Time Series Data

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.



Key Features

- **Comprehensive reference data:** All services include an extensive reference data file for each bond, supporting superior research
- **Expanding market coverage:** Coverage increases as MTS enters additional markets, with seamless intergration of new markets into MTS Time Series Data
- **Extensive data resources:** Access to the richest source of European government bonds data enables advanced market intelligence
- **Trading innovation:** Build and test trading strategies and models with enhanced data
- **Cross-market analysis:** Deepen studies of trends across the European cash and repo markets

Delivery Methods

- Direct from MTS via HTTPS or SFTP
- One-off delivery of historical files or rolling subscription to end-of-day files
- Snowflake, Euronext Data Shop and MTS Datahub

Daily order book ticks



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 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 Tradeby-Trade Data included)
- Microsecond time stamps
- Available from June 2011 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



For more information or to arrange a demonstration, please contact your BondVision representative.

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