



MTS Historical Data (Time Series Data)

As fixed income markets across Europe continue to experience unprecedented levels of volatility and uncertainty, MTS Historical Data delivers the depth and quality of historical time series market data needed to optimise research capabilities and build profitable strategies in a changing trading environment.

MTS Historical Data is used by the world's leading financial and academic institutions, recognising the ability to profit from class-leading data. The service offers four levels of depth and granularity, from daily market summary information to un-netted tick-by-tick pricing data.

Profit through:

- ✦ Enhanced research capabilities through access to the richest source of European government bond tick data
- ✦ Advanced knowledge of market behaviour
- ✦ Enhanced capabilities to build and test trading strategies and models
- ✦ Enriched studies through deep understanding of trends across the European cash and repo markets

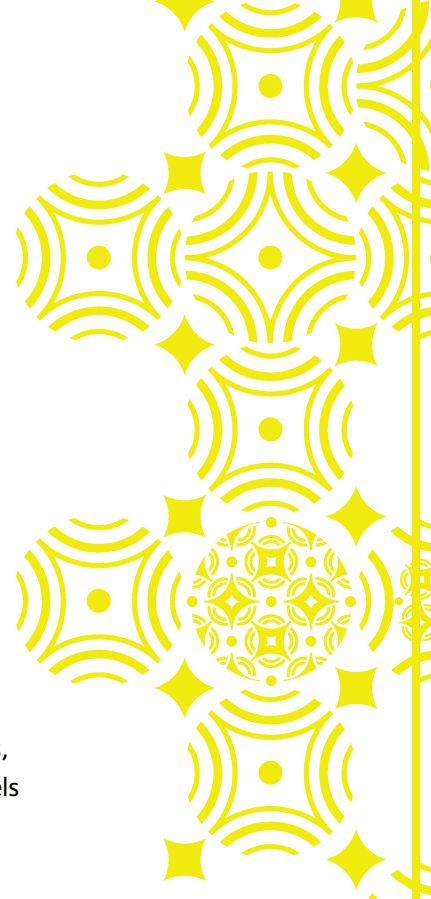
Daily Trading Summaries:	Trade-by-Trade Data:	High Frequency Data:	Tick-by-Tick Data:
<ul style="list-style-type: none"> › All bonds across MTS Cash and Repo markets › Cash trade data per security › Repo trade volume per security by term › April 2003 to present 	<ul style="list-style-type: none"> › All bonds across MTS Cash markets › Size, price and yield › Millisecond time stamps › April 2003 to present 	<ul style="list-style-type: none"> › All bonds across MTS Cash markets › Trading: Trade-by-Trade data file › Pricing: up to three best bid/offer quotes › Millisecond time stamps › April 2003 to present 	<ul style="list-style-type: none"> › All bonds across MTS Cash markets › As High Frequency Data with added granularity - Depth: un-netted bid/offer quotes - Visibility: all orders placed and executed - Timing: millisecond time stamps for every change to the un-netted order book - Transparency: as quoted as traded information across all MTS interdealer Cash markets › June 2011 to present

Additional features:

- ✦ All services include a full reference data file for each bond
- ✦ Coverage increases as MTS continues expanding into new markets: new MTS markets are automatically included in the generation of MTS Historical Data, continually adding significant value
- ✦ Free data sample available on request

Delivery methods:

- ✦ Direct from MTS via daily FTP or DVD



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