

# MTS data

The MTS Time Series database contains daily cash and repo information and high frequency trade and quote data for European sovereign bond markets from April 2003 till September 2008. The files are in txt format. These include: (1) Cross-sectional file (Bond Reference), (2) Daily cash data (Cash Summary), (3) Repo trading and (4) *Tick-by-tick* data. For each month the cash data is organized into three files and the repo is arranged into two additional files.

Filing includes:

1. Description of the data in a brochure entitled MTS Time Series dated 7<sup>th</sup> May 2004.
2. In 1 drawer, DVDs are filed described as follows:
  - a. Apr 03 – Dec 03 => 16 DVDs
  - b. Jan 04 – Dec 04 => 12 DVDs
  - c. Jan 05 – Dec 05 => 12 DVDs
  - d. Jan 06 – Dec 06 => 12 DVDs
  - e. Jan 07 – Dec 07 => 10 DVDs
  - f. Jan 08- Dec 08 => 1 DVD