

Euronext Fixed Income Combined BBO

Category

Historical

A combined end-of-day snapshot file merging MTS Cash and MOT best bid-offer data into a single consolidated output, enriched with derived cross-market metrics including mid-price, volume-weighted mid-price, and bid/ask delta spreads.

Target users:

- Quant Researcher
- Algo Trader
- Data Provider
- Wealth Builder
- Corporate
- Financial Publisher

Asset Class:

Fixed Income

Markets coverage:

MTS and Euronext MOT

Frequency:

using a 16:00 CET snapshot. Additional intraday snapshots may be introduced in future.

Delivery:

- Data Shop SFTP
- MTS Datahub SFTP

Historical data:

Starting from June 2026

Use cases:

- Back Testing
- Investment Strategies
- Academic Research