

GovPX Historical Data

This page describes the types of NEX GovPX data available from CME DataMine.

NEX GovPX US Treasury Service offers comprehensive market data coverage across a wide range of US Treasury markets. Historical price discovery is available for both on-the-run and off-the-run issues, including US Treasury Bills, Notes, Bonds, When Issued (WIs), FRNs, TIPS, STRIPS, Basis, Swap boxes and Agencies dating back as far as 2009.

GovPX- Contents

- [GovPX- Contents](#)
- [Dates Available](#)
 - [By Dataset](#)
- [Sample Files](#)
- [FAQ](#)

Other Datasets

- [Block Trades](#)
- [Bitcoin](#)
- [End of Day](#)
- [Eris PAI](#)
- [Market Depth](#)
- [MBO FIX](#)
- [Time & Sales](#)
- [Top of Book - BBO](#)
- [Volume and Open Interest](#)

Resources

- [CME Datamine Home](#)
- [Pre-Purchase Information](#)
- [CME DataMine Post-Purchase Information](#)
- [Self-Service Platform](#)
- [Support](#)

Dates Available

GovPX historical data is available starting January 2, 2009 to present*.

**History start dates may vary depending on discontinued or reopened issues.*

By Dataset

Dataset	Category	Start Date	End Date
GovPX	US Treasury Bills, Notes & Bonds - 1M, 3M, 6M, 1Y, 2Y, 3Y, 5Y, 10Y, 30Y	1/02/2009	Present
GovPX	US TIPS	1/02/2009	Present
GovPX	US STRIPS	1/02/2009	Present
GovPX	US Government Agencies	1/02/2009	Present
GovPX	US Treasury 7 Year Note	2/26/2009	Present
GovPX	US Basis	8/06/2010	Present
GovPX	US Treasury Swap Boxes	08/09/2010	Present
GovPX	US Treasury FRNs	01/24/2014	Present
GovPX	US Treasury Bill- 2M	10/16/2018	Present

[\[Top\]](#)

Sample Files

Dataset	Sample File
GovPX- US Treasuries	4/2/2019
GovPX- FRNs	4/2/2019
GovPX- Agencies	4/2/2019
GovPX- TIPS	4/2/2019

[\[Top\]](#)

FAQ

What format is the file delivered in?

Data is provided in .csv format (comma separated values).

Are files compressed?

Yes, the files are compressed into zip files.

What is the precision level for timestamping for these datasets?

The GovPX dataset has millisecond precision.

What tenors are available for purchase?

The full curve of US Treasury on-the-run, off-the-runs and WIs for Bills, Notes & Bonds are available, as well as TIPS (Treasury Inflation Protected Securities), STRIPS (Separate Trading of Registered Interest and Principle of Securities), Basis, SwapBoxes, FRNs & Agencies.

How many files are available per day?

4 files are available per day. These files are listed below:

NEXGOVPX_UST_YYYYMMDD.csv

NEXGOVPX_FRN_YYYYMMDD.csv

NEXGOVPX_Agencies_YYYYMMDD.csv

NEXGOVPX_TIPS_YYYYMMDD.csv

How far back do you maintain these records?

January 1, 2009 to present. History start dates may differ for newer datasets & individual securities.

Will files be published on holidays?

Files will not be published on US holidays.

How many levels of depth are available?

The historical data consists of indicative Top of Book levels (1 level) – exhibiting Best Bid & Best Ask prices.

Do you have sample files available?

Yes, see Sample Files section above.

Are there any anomalies in the the data?

Yes, at times tenors have been temporarily discontinued and then reintroduced. These periods have been noted below:

Year	Event
2009	February 2009: 7-year note reintroduced. First auction took place February 26, 2009.
2011	March 30, 2011: 30-year data missing 12:30 – 5:55pm NYT.
2012	July 19, 2012: no data available

When are these files delivered?

The files are delivered once per business day; at the close of every business day. This is usually around 6 PM EST.

If I purchase daily updates of these datasets, will I get historical data as well?

No. When an order is placed for daily updates of these datasets, the first file included will be generated for the start date of the subscription. However, files remain accessible for 30 days after purchase, enabling the customer to reference previous day's data.

How large are these files?

Average daily size of the GovPX file is 5-10 MB (compressed) per day.

What is the file structure for the GovPX dataset?

Please see the below table to find the file structure for this dataset.

US Treasury File

FIELD NAME	CSV COLUMN	EXAMPL VALUE	SUPPORTED VALUE	DESCRIPTION
Timestamp	A	2019-03-20T09:08:32.461-04:00	yyyy-mm-ddThh:mm:ss.sss	Date & Time of update
Provider	B	US_GOV PX	US_GOV PX	GovPX US Treasury Source
Record	C	10_YEAR	1_MONTH, 2_MONTH, 3_MONTH, 6_MONTH, 1_YEAR, 2_YEAR, 3_YEAR, 5_YEAR, 7_YEAR, 10_YEAR, 30_YEAR, 1_MONTH_WI, 2_MONTH_WI, 3_MONTH_WI, 6_MONTH_WI, 1_YEAR_WI, 2_YEAR_WI, 3_YEAR_WI, 5_YEAR_WI, 7_YEAR_WI, 10_YEAR_WI, 30_YEAR_WI, 1MO_ROLL, 2MO_ROLL, 3MO_ROLL, 6MO_ROLL, 12M_ROLL, 2_YR_ROLL, 3_YR_ROLL, 5_YR_ROLL, 7_YR_ROLL, 10_YR_ROLL, 30_YR_ROLL. (CUSIPs will be listed as records for most issues).	Instrument Name
Ask	D	100.1641	decimal	Ask Price
Ask Type	E	17	numeric	Instrument Identifier
Ask Yield	F	3.03	decimal	Ask Yield in percent
Bid	G	100.1016	decimal	Bid Price
Bid Type	H	16	numeric	
Bid Yield	I	2.265	decimal	Bid Yield in percent
Bid Yield Chg	J	9128286B1	int64	Security Identifier
Cash Ask Price	K	100.1328	decimal	Cash Ask Price

C a s h B i d P r i c e	L	-0.0 3125	decimal	Cash Bid Price
C a s h M i d P r i c e	M	100 .009 0779	decimal	Mid Price of Cash Market
C h a n g e	N	2.6 13	decimal	Change
C o u p o n	O	2.2 65	decimal	Interest
C U S I P	P	912 828 6B1	alphanumeric	Security Identifier
D e s c r i p t i o n	Q	1M O_ 04 /30	alphanumeric	Issue Description
D o l l a r F l o w	R	-18 04	numeric	Trade Size relevant to Trade Price being greater than or equal to the previous trade price. If the current trade price is greater than or equal to the previous trade price the current trade size is added to the Dollar Flow. Otherwise, the current trade size is subtracted from the Dollar Flow.
H i g h	S	0.0 11	decimal	High price of the day
I C A P V O L	T	243 09	int64	Total Market Volume
I n d i c a t i v e A s k P r i c e	U	100 .164 0625	decimal	Indicative Ask Price

In di c a t i v e A s k Y i e l d	V	2.4 03	decimal	Indicative Ask Yield
In di c a t i v e B i d P r i c e	W	100 .101 5625	decimal	Indicative Bid Price
In di c a t i v e B i d Y i e l d	X	2.4	decimal	Indicative Bid Yield
Is s u e D a t e	Y	201 902 15	yyyymmdd	Date of Issuance
L a s t	Z	99. 765 63	decimal	Last Trade Price
L a s t H i t o r T a k e	AA	H	H; T	Last Trade Price Hit or Take
L a s t Y i e l d	AB	2.36	decimal	Yield at last trade
L o w	AC	99. 890 63	decimal	Lowest price for the trading day
M a t u r i t y D a t e	AD	202 902 15	yyyymmdd	Date of Maturity
M i d	AE	100 .1328	decimal	Mid Price
M i d C h g	AF	-0.0 3125	decimal	Mid Price Change

Mid S n a p C h g	AG	0.8 817	decimal	Mid price change on day from previous day
Mid Yi eld	AH	2.6 095	decimal	Mid Yield in percent
Mid Yi ld S n a p C h g	AI	0.0 11	decimal	Mid yield change on day from previous day
O p en	AJ	100 . 1563	decimal	First price of the day
S e t t l e m e n t D a t e	AK	201 903 20	yyyymmdd	Settlement Date
S h o r t D e s c r i p t i o n	AL	10Y	1M, 2M, 3M, 6M, 1Y, 2Y, 3Y, 5Y, 7Y, 10Y, 30Y, 1MW, 2MW, 3MW, 6MW, 1YW, 2YW, 3YW, 5YW, 7YW, 10YW, 30YW, I (STRIPS Interest), P (STRIPS Principal); 5t, 10t, 20t, 30t (TIPS).	Short Description Name
Tr e a s u r y T y p e	AM	151	150 - off-the-runs notes & bonds; 151- active notes & bonds; 152 - off-the-run bills; 153 - active bills, 154 - WI notes & bonds; 157 - TIPS (Treasury Inflation-Protected Securities).	Type of Treasury
V o i c e A s k P r i c e	AN	99. 765 625	decimal	Ask, when actual markets are available
V o i c e A s k S i z e	AO	5	int64	Ask Size, when actual markets are available

V o i c e A s k Y i e l d	AP	2.37	decimal	Ask Yield, when actual markets are available
V o i c e B i d P r i c e	AQ	99. 761 718 75	decimal	Bid, when actual markets are available
V o i c e B i d S i z e	AR	5	int64	Bid Size, when actual markets are available
V o i c e B i d Y i e l d	AS	2.4	decimal	Bid Yield, when actual markets are available
V o i c e T r a d e S i z e	AT	5	decimal	Size of voice executed trade
V W A P	AU	99. 761 718 75	decimal	VWAP for day
V W A P 1 0 A M -1 1 AM	AV	99. 761 718 75	decimal	VWAP for time period
V W A P 1 1 A M -1 2 PM	AW	99. 761 718 75	decimal	VWAP for time period

V W A P 1 2 P M -1 PM	AX	99. 761 718 75	decimal	VWAP for time period
V W A P 1 P M -2 PM	AY	99. 761 718 75	decimal	VWAP for time period
V W A P 2 P M -3 PM	AZ	99. 761 718 75	decimal	VWAP for time period
V W A P 3 P M -4 PM	BA	99. 761 718 75	decimal	VWAP for time period
V W A P 8 A M -9 AM	BC	99. 761 718 75	decimal	VWAP for time period
V W A P 9 A M -1 0 AM	BD	99. 761 718 75	decimal	VWAP for time period
V W AY	BE	99. 761 718 75	decimal	VWAY for day
V W A Y 1 0 A M -1 1 AM	BF	99. 761 718 75	decimal	VWAY for time period

V W A Y 1 1 A M -1 2 PM	BG	99. 761 718 75	decimal	VWAY for time period
V W A Y 1 2 P M -1 PM	BH	99. 761 718 75	decimal	VWAY for time period
V W A Y 1 P M -2 PM	BI	99. 761 718 75	decimal	VWAY for time period
V W A Y 2 P M -3 PM	BJ	-99. 761 718 75	decimal	VWAY for time period
V W A Y 3 P M -4 PM	BK	99. 761 718 75	decimal	VWAY for time period
V W A Y 8 A M -9 AM	BL	99. 761 718 75	decimal	VWAY for time period

TIPS file

FI EL D N A M E	C S V C O L U M N	EXAM P L E V A L U E	SUPPORTED VALUE	DESCRI PTION
Tim est amp	A	2019- 03- 20T09 :08: 32.46 1-04: 00	yyyy-mm-ddThh:mm:ss.sss	Date & Time of update

Pr od uc er	B	US_G OVPX	US_GOVPX	GovPX US Treasury Source
Re co rd	C	10_Y EAR	1_MONTH, 2_MONTH, 3_MONTH, 6_MONTH, 1_YEAR, 2_YEAR, 3_YEAR, 5_YEAR, 7_YEAR, 10_YEAR, 30_YEAR, 1_MONTH_WI, 2_MONTH_WI, 3_MONTH_WI, 6_MONTH_WI, 1_YEAR_WI, 2_YEAR_WI, 3_YEAR_WI, 5_YEAR_WI, 7_YEAR_WI, 10_YEAR_WI, 30_YEAR_WI, 1MO_ROLL, 2MO_ROLL, 3MO_ROLL, 6MO_ROLL, 12M_ROLL, 2_YR_ROLL, 3_YR_ROLL, 5_YR_ROLL, 7_YR_ROLL, 10_YR_ROLL, 30_YR_ROLL. (CUSIPs will be listed as records for most issues).	Instru ment Name
Ask	D	100.1 641	decimal	Ask Price
As kY ield	E	3.03	decimal	Ask Yield in percent
Bid	F	100.1 016	decimal	Bid Price
Bi dY ield	G	2.265	decimal	Bid Yield in percent
Bi dY iel dC hg	H	91282 86B1	int64	Security Identifier
Bi dY iel dC hg	I	3	int64	
Co up on	J	2.265	decimal	Interest
C U S I P	K	91282 86B1	alphanumeric	Security Identifier
De scr ipti on	L	1MO_ 04/30	alphanumeric	Issue Descripti on
Hi gh	M	0.011	decimal	High price of the day
IC AP V OL	N	24309	int64	Total Market Volume
In dic ati ve As kP rice	O	100.1 640625	decimal	Indicative Ask Price
In dic ati ve As kY ield	P	2.403	decimal	Indicative Ask Yield
In dic ati ve Bi dP rice	Q	100.1 015625	decimal	Indicative Bid Price

In dic ati ve Bi dY ield	R	2.4	decimal	Indicative Bid Yield
Iss ue Da te	S	20190 215	yyyymmdd	Date of Issuance
La st	T	99.76 563	decimal	Last Trade Price
La st Hit or Ta ke	U	H	H; T	Last Trade Price Hit or Take
La st Yi eld	V	2.36	decimal	Yield at last trade
Lo w	W	99.89 063	decimal	Lowest price for the trading day
M at uri ty Da te	X	20290 215	yyyymmdd	Date of Maturity
Mid	Y	100.1 328	decimal	Mid Price
Mi dC hg	Z	-0.031 25	decimal	Mid Price Change
Mi dS na pC hg	A	0.8817	decimal	Mid price change on day from previous day
Mi dY ield	AB	2.6095	decimal	Mid Yield in percent
Mi dY ld Sn ap Chg	AC	0.011	decimal	Mid yield change on day from previous day
Op en	AD	100.1 563	decimal	First price of the day
Se tle m en tD ate	AE	20190 320	yyyymmdd	Settlement Date
Sh ort De scr ipti on	AF	10Y	1M, 2M, 3M, 6M, 1Y, 2Y, 3Y, 5Y, 7Y, 10Y, 30Y, 1MW, 2MW, 3MW, 6MW, 1YW, 2YW, 3YW, 5YW, 7YW, 10YW, 30YW, I (STRIPS Interest), P (STRIPS Principal); 5t, 10t, 20t, 30t (TIPS).	Short Description Name
Sp re ad	AG	0	numeric	

Tr ea su ry Ty pe	AH	161	TIPS	Security Type
Vo ice As kP rice	AI	99.76 5625	decimal	Ask, when actual markets are available
Vo ice As kS ize	AJ	5	int64	Ask Size, when actual markets are available
Vo ice As kY ield	AK	2.37	decimal	Ask Yield, when actual markets are available
Vo ice Bi dP rice	AL	99.76 171875	decimal	Bid, when actual markets are available
Vo ice Bi dS ize	AM	5	int64	Bid Size, when actual markets are available
Vo ice Bi dY ield	AN	2.4	decimal	Bid Yield, when actual markets are available
Vo ice Tr ad eS ize	AO	5	decimal	Size of voice executed trade

FRN File

FIELD NAME	CSV COLUMN	EXAMPLE VALUE	SUPPORTED VALUE	DESCRIPTION
Date	A	2019-04-02T02:32:54.956-04:00	dd/mm/yyyy hh:mm:ss.sss	Date & Time of update
Producer	B	US_FRNGPX	US_FRNGPX	GovPX FRN Source
Record	C	912828X54	alphanumeric	Instrument Name
Ask	D	0.5	decimal	Ask Price
AskYield	E	2.4298	decimal	Ask Yield
Bid	F	2.4	decimal	Bid Price
BidYield	G	2.4	decimal	Bid Yield
CashAskPrice	H	100.0107215	decimal	Cash Ask Price
CashBidPrice	I	100.0074343	decimal	Cash Bid Price
CashMidPrice	J	100.0090779	decimal	Cash Midpoint Price

Coupon	K	0.06	decimal	Interest
CUSIP	L	9128282M1	alphanumeric	Security Identifier
Description	M	FRN 6.O 7/19	alphanumeric	Issue Description
FirstCouponDate	N	20171031	yyyymmdd	First Coupon Date
FRNIndexRate	O	2.39456427	numeric	Index Rate of FRN
High	P	3.5	numeric	Highest price for the trading day
IndicativeAskPrice	Q	3.5	numeric	Indicative Ask Price
IndicativeAskYield	R	2.4196	numeric	Indicative Ask Yield
IndicativeBidPrice	S	2.5	numeric	Indicative Bid Price
IssueDate	U	20170731	yyyymmdd	Date of issuance
Last	V	17.5	decimal	Last Trade Price
LastHitOrTake	W	H	H,T	Last Traded price Hit or Take
LastYield	X	2.6	decimal	Last Traded Yield
Low	Y	1.25	decimal	Lowest price for trading day
Maturity Date	Z	20190430	yyyymmdd	Maturity Date
Mid	AA	3	numeric	
MidSnapChg	AB	0.02	decimal	Mid yield change on day from previous day
MidYield	AC	2.4523	decimal	Mid yield
MidYldSnapChg	AD	0.02	decimal	Mid price change on day from previous day
ModifiedDuration	AE	.3248	decimal	Duration of modification
Open	AF	3.5	decimal	Open price
PriceDuration	AG	.3287	decimal	Price Duration
SettlementDate	AH	20190403	yyyymmdd	Settlement Date
Treasury Type	AI	161	FRN	Security Type
VoiceAskPrice	AJ	.5	decimal	Ask, when actual markets are available
VoiceAskSize	AK	5	int	Ask Size, when actual markets are available
VoiceAskYield	AL	2.4473	decimal	Ask Yield, when actual markets are available
VoiceBidPrice	AM	2	decimal	Bid, when actual markets are available
VoiceBidSize	AN	10	int	Bid Size, when actual markets are available
VoiceBidYield	AO	2.4573	decimal	Bid Yield, when actual markets are available
VoiceTradeSize	AP	5	int64	Last Trade Size, when actual markets are available
Issue Date	W	20170430	yyyymmdd	Date of issuance
Last	X	17.5	decimal	Last Trade price
Last Hit or Take	Y	H	H, T	Last Traded price Hit or Take
Last Yield	Z	2.6	decimal	Last Traded yield
Voice Trade Size	AA	5	int64	Last Trade Size, when actual markets are available
Indicative Bid Yield	AB	2.4573	decimal	Indicative Bid Yield
Indicative Ask Yield	AC	2.4473	decimal	Indicative Ask Yield
Voice Bid Yield	AD	2.4573	decimal	Bid Yield, when actual markets are available
Voice Ask Yield	AE	2.4473	decimal	Ask Yield, when actual markets are available
Indicative Bid Price	AF	2.25	decimal	Indicative Bid Price
Indicative Ask Price	AG	3.25	decimal	Indicative Ask Price
Voice Ask Price	AH	0.5	decimal	Ask, when actual markets are available
Voice Bid Price	AI	2	decimal	Bid, when actual markets are available

Voice Ask Size	AJ	5	int64	Ask Size, when actual markets are available
Voice Bid Size	AK	10	int64	Bid Size, when actual markets are available

Agencies File

FIELD NAME	CSV COLUMN	EXAMPLE VALUE	SUPPORTED VALUE	DESCRIPTION
Timestamp	A	2019-03-20T09:08:32.461-04:00	yyyy-mm-ddThh:mm:ss.sss	Date & Time of update
Producer	B	US_AGENCYPX	US_AGENCYPX	GovPX Agency Source
Record	C	AGENCY_ACTIVE03	AGENCY_ACTIVE00, AGENCY_ACTIVE01, AGENCY_ACTIVE02, AGENCY_ACTIVE03; off-the-run issue records are CUSIP Based	Instrument name
AgencySwapSpd	D	-2.8	decimal	Agency Swap Spread
AgencySwapSprdChg	E	1.5	decimal	Agency Swap Spread Change
Ask	F	100.021	decimal	Ask Price
AskSpread	G	6.5	decimal	Ask Spread
AskYield	H	2.37	decimal	Ask Yield
AskYTMSpread	I	1.5	decimal	Ask Yield To Maturity Spread
Bid	J	100.011	decimal	Bid Price
BidSpread	K	9.5	decimal	Bid Spread
BidYield	L	2.4	decimal	Bid Yield
BidYTMSpread	M	3	decimal	Bid Yield To Maturity Spread
Change	N	-1.8	decimal	Change in price
Coupon	O	2.5	decimal	Interest
CUSIP	P	3137EAEM7	alphanumeric	Security identifier
Description	Q	MC2.500_04/20_2Y	alphanumeric	Short Description - Agency, coupon, maturity date, tenor
IndicativeAskYield	Q	2.435	decimal	Indicative Ask Yield
IndicativeAskSpd	R	7.5	decimal	Indicative Bid Size
IndicativeBidYield	S	2.465	decimal	Indicative Bid Yield
IndicativeBidSpd	T	7.5	decimal	Indicative Bid Size
IndicativeBidYield	U	4.5	decimal	Indicative Ask Yield
Maturity Date	V	20200423	yyyymmdd	Maturity Date

[\[Top\]](#)