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

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	6/6/2019
GovPX- FRNs	6/6/2019
GovPX- Agencies	6/6/2019
GovPX- TIPS	6/6/2019

[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	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_GOVPX	US_GOVPX	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
AskType	E	17	numeric	Instrument Identifier
AskYield	F	3.03	decimal	Ask Yield in percent
Bid	G	100.1016	decimal	Bid Price
BidType	H	16	numeric	
BidYield	I	2.265	decimal	Bid Yield in percent
BidYieldChg	J	9128286B1	int64	Security Identifier
CashAskPrice	K	100.1328	decimal	Cash Ask Price

CashBidPrice	L	-0.03125	decimal	Cash Bid Price
CashMidPrice	M	100.0090779	decimal	Mid Price of Cash Market
Change	N	2.613	decimal	Change
Coupon	O	2.265	decimal	Interest
CUSIP	P	9128286B1	alphanumeric	Security Identifier
Description	Q	1MO_04/30	alphanumeric	Issue Description
DollarFlow	R	-1804	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.
High	S	0.011	decimal	High price of the day
ICAPVOL	T	24309	int64	Total Market Volume
IndicativeAskPrice	U	100.1640625	decimal	Indicative Ask Price

IndicativeAskYield	V	2.403	decimal	Indicative Ask Yield
IndicativeBidPrice	W	100.1015625	decimal	Indicative Bid Price
IndicativeBidYield	X	2.4	decimal	Indicative Bid Yield
IssueDate	Y	20190215	yyyymmdd	Date of Issuance
Last	Z	99.76563	decimal	Last Trade Price
LastHitorTake	AA	H	H; T	Last Trade Price Hit or Take
LastYield	AB	2.36	decimal	Yield at last trade
Low	AC	99.89063	decimal	Lowest price for the trading day
MaturityDate	AD	20290215	yyyymmdd	Date of Maturity
Mid	AE	100.1328	decimal	Mid Price
MidChg	AF	-0.03125	decimal	Mid Price Change

MidSnapChg	AG	0.8817	decimal	Mid price change on day from previous day
MidYield	AH	2.6095	decimal	Mid Yield in percent
MidYldSnapChg	AI	0.011	decimal	Mid yield change on day from previous day
Open	AJ	100.1563	decimal	First price of the day
SettlementDate	AK	20190320	yyyymmdd	Settlement Date
ShortDescription	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 Princpal); 5t, 10t, 20t, 30t (TIPS).	Short Description Name
TreasuryType	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
VoiceAskPrice	AN	99.765625	decimal	Ask, when actual markets are available
VoiceAskSize	AO	5	int64	Ask Size, when actual markets are available

Voice Ask Yield	AP	2.37	decimal	Ask Yield, when actual markets are available
Voice Bid Price	AQ	99.76171875	decimal	Bid, when actual markets are available
Voice Bid Size	AR	5	int64	Bid Size, when actual markets are available
Voice Bid Yield	AS	2.4	decimal	Bid Yield, when actual markets are available
Voice Trade Size	AT	5	decimal	Size of voice executed trade
VWAP	AU	99.76171875	decimal	VWAP for day
VWAP10AM-11AM	AV	99.76171875	decimal	VWAP for time period
VWAP11AM-12PM	AW	99.76171875	decimal	VWAP for time period

VWAP12PM-1PM	AX	99.76171875	decimal	VWAP for time period
VWAP1PM-2PM	AY	99.76171875	decimal	VWAP for time period
VWAP2PM-3PM	AZ	99.76171875	decimal	VWAP for time period
VWAP3PM-4PM	BA	99.76171875	decimal	VWAP for time period
VWAP8AM-9AM	BC	99.76171875	decimal	VWAP for time period
VWAP9AM-10AM	BD	99.76171875	decimal	VWAP for time period
VWAY	BE	99.76171875	decimal	VWAY for day
VWAY10AM-11AM	BF	99.76171875	decimal	VWAY for time period

VWAY11AM-12PM	BG	99.76171875	decimal	VWAY for time period
VWAY12PM-1PM	BH	99.76171875	decimal	VWAY for time period
VWAY1PM-2PM	BI	99.76171875	decimal	VWAY for time period
VWAY2PM-3PM	BJ	-99.76171875	decimal	VWAY for time period
VWAY3PM-4PM	BK	99.76171875	decimal	VWAY for time period
VWAY8AM-9AM	BL	99.76171875	decimal	VWAY for time period

TIPS 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_GOVPX	US_GOVPX	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
AskYield	E	3.03	decimal	Ask Yield in percent
Bid	F	100.1016	decimal	Bid Price
BidYield	G	2.265	decimal	Bid Yield in percent
BidYieldChg	H	91282 86B1	int64	Security Identifier
BidYieldChg	I	3	int64	
Coupon	J	2.265	decimal	Interest
CUSIP	K	91282 86B1	alphanumeric	Security Identifier
Description	L	1MO_04/30	alphanumeric	Issue Description
High	M	0.011	decimal	High price of the day
ICAPVOL	N	24309	int64	Total Market Volume
IndicativeAskPrice	O	100.1640625	decimal	Indicative Ask Price
IndicativeAskYield	P	2.403	decimal	Indicative Ask Yield
IndicativeBidPrice	Q	100.1015625	decimal	Indicative Bid Price

IndicativeBidYield	R	2.4	decimal	Indicative Bid Yield
IssueDate	S	20190215	yyyymmdd	Date of Issuance
Last	T	99.76563	decimal	Last Trade Price
LastHitorTake	U	H	H; T	Last Trade Price Hit or Take
LastYield	V	2.36	decimal	Yield at last trade
Low	W	99.89063	decimal	Lowest price for the trading day
MaturityDate	X	20290215	yyyymmdd	Date of Maturity
Mid	Y	100.1328	decimal	Mid Price
MidChg	Z	-0.03125	decimal	Mid Price Change
MidSnapChg	A	0.8817	decimal	Mid price change on day from previous day
MidYield	AB	2.6095	decimal	Mid Yield in percent
MidYldSnapChg	AC	0.011	decimal	Mid yield change on day from previous day
Open	AD	100.1563	decimal	First price of the day
SettlementDate	AE	20190320	yyyymmdd	Settlement Date
ShortDescription	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 Princpal); 5t, 10t, 20t, 30t (TIPS).	Short Description Name
Spread	AG	0	numeric	

TreasuryType	AH	161	TIPS	Security Type
VoiceAskPrice	AI	99.765625	decimal	Ask, when actual markets are available
VoiceAskSize	AJ	5	int64	Ask Size, when actual markets are available
VoiceAskYield	AK	2.37	decimal	Ask Yield, when actual markets are available
VoiceBidPrice	AL	99.76171875	decimal	Bid, when actual markets are available
VoiceBidSize	AM	5	int64	Bid Size, when actual markets are available
VoiceBidYield	AN	2.4	decimal	Bid Yield, when actual markets are available
VoiceTradeSize	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]