

GovPX U.S. Treasury End-of-Day

Industry standard GovPX US Treasury end-of-day pricing information for all active and off-the-run US Treasury Issues.

Features

Originating from the US Treasury trading activities of CME Group and TP ICAP's broking operations, the GovPX US Treasury End-of-Day pricing service provides 3 p.m., 4 p.m. and 5 p.m. prices on all US Treasury Issues.

The GovPX U.S. Treasury End-of-Day pricing service offers the highest quality of treasury data and is the most reliable source for these markets, covering both on-the-run and off-the-run issues across a full range of instruments.

On screen

10:31 12NOV14 GovPx End of Day Pricing Service US17102 GPXEOD

The GovPX US Treasury End of Day Pricing Service provides 3PM, 4PM & 5PM prices on all U.S. Treasury Issues. Historical data is available.

BENCHMARKS <0#USBMK=X3> <0#USBMK=X4> <0#USBMK=X5>

BILLS <0#USBILLS3PMX> <0#USBILLS4PMX> <0#USBILLS5PMX>

NOTES <0#USNOTES3PMX> <0#USNOTES4PMX> <0#USNOTES5PMX>

BONDS <0#USBONDS3PMX> <0#USBONDS4PMX> <0#USBONDS5PMX>

TIPS <0#USTIPS3PMX> <0#USTIPS4PMX> <0#USTIPS5PMX>

FRN <0#USFRN3PMX> <0#USFRN4PMX> <0#USFRN5PMX>

RIC Convention: US + CUSIP + =X3 (or =X4, =X5) Example: <US912810FPB=X3>

FIELD DESCRIPTION	FIELD NAME	FID#	FIELD DESCRIPTION	FIELD NAME	FID#
Mid Price	PRIMACT_1	393	Value Date	VALUE_DT1	875
Mid Yield	RT_YIELD_1	356	Net Price Change	NETCHNG_1	11
Mid Yield	GEN_VAL1	996	Yield Net change	YLD_NETCHG	361
Contributor	CTBTR_1	831	Cusip number	OFFCL_CODE	78
Time	VALUE_TS1	1010	Maturity Date	MATUR_DATE	68
Open	OPEN_PRC	19	Coupon	COUPN_RATE	69
High	HIGH_1	12	Closing Bid	GEN_VAL2	997
Low	LOW_1	13	Closing Ask	GEN_VAL3	998

Market coverage

3 p.m., 4 p.m. and 5 p.m. price levels for active and off-the-run US Treasury issues:

- Bills
- Notes
- Bonds
- TIPS
- FRNs

Available content

- Maturity date
- Coupon
- Cusip
- Mid price
- Mid yield
- Open
- High
- Low
- Price change
- Yield change
- Closing bid
- Closing ask

HOW TO ACCESS:

End-of-day and historical data is available via Refinitiv, Bloomberg, and direct from CME Group.

To learn more about GovPX U.S. Treasury End-of-Day Service, please contact cm.datasales@cmegroup.com

cmegroup.com

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Mailing Address: 20 South Wacker Drive, Chicago, Illinois 60606

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