

# 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

GPXEOD Quote		GPXEOD	Q		
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 <#US8MK=X5> <#US8MK=X4> <#US8MK=X3>					
BILLS <#USBILLS3PMX> <#USBILLS4PMX> <#USBILLS5PMX>					
NOTES <#USNOTES3PMX> <#USNOTES4PMX> <#USNOTES5PMX>					
BONDS <#USBONDS3PMX> <#USBONDS4PMX> <#USBONDS5PMX>					
TIPS <#USTIPS3PMX> <#USTIPS4PMX> <#USTIPS5PMX>					
FRN <#USFRN3PMX> <#USFRN4PMX> <#USFRN5PMX>					
RIC Convention: US + CUSIP + =X3 (or =X4, =X5) Example: <#US912810FF8=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	OFFCCL_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	• Mid yield	• Price change
• Coupon	• Open	• Yield change
• Cusip	• High	• Closing bid
• Mid price	• Low	• 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 [cmedatasales@cme.com](mailto:cmedatasales@cme.com)



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[cmegroup.com](https://www.cmegroup.com)

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