GovPX U.S. Treasury Service

GovPX offers comprehensive real-time and historical data coverage across a wide range of U.S. Treasury and Agency markets.

Features

Originating from the U.S. Treasury trading activities of CME Group and TP ICAP’s broking operations, the GovPX U.S. Treasury Service offers real-time price discovery for all U.S. Treasury Bills, FRN’s, When-Issued (WI’s), TIPS, STRIPS, Swap Boxes, Basis and Agencies.

GovPX 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

Desktop and application licensing is available

Coverage

Treasury data

On-the-Runs, When-Issued (WIs) and Off-the-Runs- for maturities ranging from 1 month bills to 30 year bonds

- FRNs (Floating Rate Notes), TIPS (Treasury Inflation Protected Securities) and STRIPS (Separate Trading of Registered Interest and Principal of Securities)
- VWAP and VWAY, basis, treasury swap boxes and money markets.

Agency data

- More than 150 active and off-the-run government agencies and GSE issues, including Fannie Mae, Freddie Mac, Federal Home Loan Bank, Federal Farm Credit Bank and Tennessee Valley Authority.

HOW TO ACCESS:

<GPXP> on Bloomberg
<GPXINDEX> on Refinitiv
Available via data feed direct from CME Group
Historical data via CME DataMine

To learn more about GovPX U.S. Treasury Service, please contact cmedatasales@cmegroup.com