

# 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

GovPX	U.S.	Benchmark	Composite	REPO	SwapPX	PG	90			
MAT	BID	/ASK	YIELD	BCHG	VOL(MM)	\$FLOW	O/N	SWAP	SPREAD	MID
1M 804	0.12	/115	0.122/117	UNCH	0		GC			
1M 811	0.13	/12	0.132/122				0.15	6M Swap	0.265	
2M 901	0.14	/135	0.142/137	UNCH	0			1Y Swap	0.246	
2M 908	0.14	/125	0.142/127							
3M 008	0.155	/145	0.157/147	+004	0					
6M 107	0.16	/16	0.162/162		100	100				
1Y 617	0.155	/15	0.157/152	UNCH	50	50				
2Y 622	99.292	/30+	0.169/149	+002	1506	68	0.20	4.75/	6.75	0.216
3Y 623	100.05	/062	0.197/183	-002	1812	-67	0.16	3.00/	5.00	0.230
3YW 723	0.193	/19	0.193/190	UNCH						
5Y 625	99.226	/242	0.309/299	-002	4978	-85	0.19	1.75/	3.75	0.331
7Y 627	99.31	/00+	0.505/498	+002	1647	-18	0.20	-3.75/	-1.75	0.474
10Y 530	99.172	/192	0.673/667	+022	5110	-174	0.08	-3.75/	-1.75	0.643
10W 530	0.673	/668	0.673/668	-007						
20Y 540	98.28	/30	1.189/185	+092	130	21	0.21	-29.75/	-27.75	0.899
30Y 550	95.24+	/26+	1.425/422	+130	1211	15	0.07	-50.25/	-48.25	0.931
30W 550	1.426	/422	1.426/422	-017						

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 [cm.datasales@cmegroup.com](mailto:cm.datasales@cmegroup.com)

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