

RepoPX US Repo Service

Comprehensive data on the overnight US Government repo market, including daily trade weighted averages for General Collateral and On-the-Run U.S. Treasuries.

Features

RepoPX, a joint product between CME and TP ICAP, provides intra-day repo rates on General Collateral, active and off-the-run Treasury specials, bid-side market rate terms, term Agencies and historical spread data.



HOW TO ACCESS:

<GPRE> on Bloomberg

<GPXREPO> on Refinitiv

Intra-day and Historical data also available direct from CME, via SFTP.

Service Highlights and Benefits

- Morning Bid Repo Rates Average for the past five trading days with corresponding treasury yields
- Overnight Repo Rates and Spreads for General Collateral and Active Treasury specials for the last four trading days in basis points
- Overnight Repo spreads in basis points for the past 34 trading days - Fed Funds Effective Rates vs Overnight General Collateral and Active treasuries, as well as General Collateral vs Active treasuries
- Morning Bid side Overnight Repo Rates for General Collateral, active and most recent off-the-run Treasuries, alongside the Fed Funds last trade
- Term Bid side Repo Rates for General Collateral and Active Treasuries
- Indicative Bid side Regular Repo Rates for General Collateral, active and most recent off-the-run treasury issues
- Morning Market Bid side Overnight General Collateral and Term Repo Rates for Agencies and Mortgages

For more information on RepoPX, contact Data Sales at cmedatasales@cmegroup.com

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