

# GovPX Tick History

GovPX US Treasury Service offers comprehensive market data coverage across a wide range of US Treasury markets. Historical price discovery is available for both on-the-run and off-the-run issues, including US Treasury Bills, Notes, Bonds, When Issued (WIs), FRNs, TIPS, STRIPS, Basis, Swap boxes and Agencies dating back as far as 2009.

## GovPX

US Treasury Bills, Notes & Bonds - 1M, 2M, 3M, 6M, 1Y, 2Y, 3Y, 5Y, 7Y, 10Y, 20Y, 30Y

## Fields and Record Types

This document is a quick guide to the format, fields and Treasury record types included in the GovPX Tick files. Daily Tick files will be delivered in CSV format

<b>DATE/TIME</b>	dd/mm/yyyy hh:mm:ss.000	<b>VOICE BID PRICE</b>
<b>CUSIP</b>	Normally 9 characters; in the case of WI (When-Issued) securities the 10th character will contain a lowercase w.	<b>VOICE BID YIELD</b>
<b>COUPON</b>	xx.xxxx	<b>VOICE BID SIZE- IN MILLIONS</b>
<b>MATURITY</b>	dd/mm/yyyy	<b>VOICE ASK PRICE</b>
<b>TREASURY TYPE</b>	150 – Off-the-Run Notes and Bonds	<b>VOICE ASK YIELD</b>
	151 – Active Notes and Bonds	<b>VOICE ASK SIZE- IN MILLIONS</b>
	152 – Off-the-Run Treasury Bills including Cash Management Bills	<b>LAST- LAST TRADE PRICE</b>
	153 – Active Treasury Bills	<b>LAST YIELD</b>
	154 – WI Notes and Bonds	<b>VOICE TRADE SIZE- IN MILLIONS</b>
	155 – WI Treasury Bills including Cash Management Bills	<b>INDICATIVE BID PRICE</b>
	157 – TIPS Notes and Bonds (Treasury Inflation-Protected Securities)	<b>INDICATIVE BID YIELD</b>
	161 – Treasury FRN's	<b>INDICATIVE ASK PRICE</b>
		<b>INDICATIVE ASK YIELD</b>

GovPX Historical data is available from January 2, 2009 to Present\*

\*History start dates may vary depending on discontinued or reopened issues.



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