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.

<table>
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<th>DATE/TIME</th>
<th>dd/mm/yyyy hh:mm:ss.000</th>
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<td>CUSIP</td>
<td>Normally 9 characters; in the case of WI (When-Issued) securities the 10th character will contain a lowercase w.</td>
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<td>MATURITY</td>
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<tr>
<td>TREASURY TYPE</td>
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<td>151 – Active Notes and Bonds</td>
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<tr>
<td></td>
<td>152 – Off-the-Run Treasury Bills including Cash Management Bills</td>
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<tr>
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<td>153 – Active Treasury Bills</td>
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<td>154 – WI Notes and Bonds</td>
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<td></td>
<td>155 – WI Treasury Bills including Cash Management Bills</td>
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<td></td>
<td>157 – TIPS Notes and Bonds (Treasury Inflation-Protected Securities)</td>
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<td>161 – Treasury FRN’s</td>
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GovPX Historical data is available from January 2, 2009 to Present*

*History start dates may vary depending on discontinued or reopened issues.
For more information, please contact CMEDataSales@cmeigroup.com

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