Government Bonds

Bloomberg provides extensive information on global government bonds.

World Bonds

At the blue flashing cursor type WB (World Bond Markets) and then hit the green <GO> key.

You may then select the bond maturity, i.e. 2-year, 5-year, 10-year or 30-year, and then click on the country you are interested in for a list of benchmarks, curves etc.

Right click on any bond to see the data available for that bond.

Current Canadian government bonds

At the blue flashing cursor type, CAN, hit the yellow <GOVT> key and then the green <GO> key.

Note in the upper right corner of the screen that the list spans several pages. Use the green <PG DN> key to advance through the pages.

Use the column headings and pull-down menus to limit the list of bonds by announcement date, maturity date, coupon type, rating etc.

Left click on a specific bond to display the call-up page for that bond where you may retrieve a description and overview of the bond (DES) as well as historical pricing (GP), yield analysis etc.

Canadian Treasury Bills (T-Bills)

At the blue flashing cursor type CTB and hit the yellow <GOVT> key and then the green <GO> key.

Use the column headings and pull-down menus to reorder the list and to limit the list of bonds by announcement date, maturity date, coupon type, rating etc.

Left click on a specific bond to display the call-up page for that bond where you may retrieve a description and overview of the bond (DES) as well as historical pricing (GP), yield analysis etc.

Generic Government Bonds (Global)

At the blue flashing cursor, type GGR and hit the green <GO> key.

Click on the country.
A list of generic government bonds for that country will be displayed with current rates.

Hover over a generic bill or long-term bond to identify the ticker, e.g. 3-month treasury bill is GCAN3M, 10-year bond ticker is GCAN10YR etc.

Right click on a generic bill or long-term bond to display the most popular information and data available for the bill or bond.

- DES – description of the bond index
- GP – historical yield graph
- HP – tabular historical yield data

To view all data available for that bill or bond, enter the ticker at the cursor, hit the yellow <index> key and then the green <GO> key to display the call-up page for that generic bond or bill. E.g. GCAN3M <INDEX> <GO>

**Use Excel to retrieve historical data on generic government bonds or bills:**

With Bloomberg open, use the Start menu to open an Excel spreadsheet.

Click on the “Bloomberg” tab on the top toolbar

Look for the “Import Data” icon on the toolbar and use the pull-down menu to select “Real-Time/Historical” and then “Historical end of day”.

Enter securities: In this case you are entering generic government bond indices. You may select any number of indices.

- Start typing the ticker. (Tickers may be identified using the GGR function in Bloomberg as outlined above).
- As you enter the ticker, a list of possible matches will appear. For example, type GCAN and a list of all the generic government bond indices will be displayed.
- Select the appropriate index or indices by double clicking on each selection to add to the “Selected Securities” column.
- You may wish to add indices like the S&P TSX Composite Index (ticker: SPTSX Index) for purposes of comparison.
- When all the appropriate indices appear in the “Selected securities” column, click "Next".

Select fields: Select the data fields you would like to retrieve.

- To select data fields you may drill down through the categories to find the data items you would like; or enter keywords in the “Search text” box to search for a specific data item. Double click on each item to add it to the “Selected fields” column.
- Example:
- Enter "Last price" in the "Search" box to find the field that will provide historical price (yield) data. Click the “Search” button.
- Select the PX_LAST item and double click to add this field to the "Selected Fields" column. Note that Bloomberg provides definitions of data items as they are highlighted.
- Continue to search for, and add all the data items you need. All requested items should be listed in the “Selected fields” area.

Click "Next".

Select date range & periodicity:

Specify the periodicity (daily, weekly, monthly, etc) and the date range.
Click “Next”.

Examine the subsequent screens to make any further modifications to your data retrieval.

Click on "Finish" to populate the spreadsheet with the requested data.

You may save the spreadsheet to a memory stick or save to the desktop and e-mail.