

April Spotlight: U.S. Treasury Off-the-Runs Trading Declines

April Data Spotlight: U.S. Rates Trading

April 19, 2022

Executive Summary:

It feels like all we write about lately is volatility, but it's hard not to. The MOVE Index ended March up 22% from the February average and up 68% from March of 2021.

Methodology:

Coalition Greenwich continuously gathers data and insights from U.S. Treasury market participants, including asset managers, hedge funds, primary dealers, market makers, and trading platforms. The data, once aggregated, normalized and enhanced, is analyzed by our market structure research team who identify key areas of change and the likely direction of volume, holdings, market share, and other trends in the coming months.



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