

March Spotlight: Treasury Market Handles Record Trading Volumes in the Trillions

March Data Spotlight: U.S. Rates Trading

March 20, 2023 Executive Summary:

The week of March 13 was historic. While the current market situation catalyzed first by Silicon Valley Bank and then Credit Suisse is still unfolding, the U.S. Treasury market has already crossed thresholds that only two weeks ago would have seemed crazy.

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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