

December Spotlight: Credit Market Volatility Rises but Volumes Do Not

December Data Spotlight: U.S. Credit Trading

December 13, 2021

Executive Summary:

Late-month volatility in the credit market, linked back to variant and accelerated tapering news, did little for corporate bond volumes in November. Average daily volume in November was down 9% from the year before and \$2 billion less per day than in October.

Methodology:

Coalition Greenwich continuously gathers data and insights from credit market participants, including market makers, primary dealers and trading platforms. The data, once aggregated, normalized and enhanced, is analyzed by our market structure research team who identify the key trends of trading in the credit markets, with a focus on corporate bond electronic trading and trading platform market share.



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