

November Spotlight: Are Treasury Traders Finally Accepting the New Normal?

November Data Spotlight: U.S. Rates Trading

November 14, 2022

Executive Summary:

While the path forward for interest rates in general and the U.S. Treasury market more specifically remains clouded, October trading data suggests that perhaps we're past the worst (at least for now). But in 2022, it leaves one to wonder where U.S. Treasury values are headed.

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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