Treasury Flash Crash - One Year Later

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We recently published research examining how the market for trading US Treasuries has changed and is likely to change in the coming years (U.S. Treasury Trading: The Intersection of Liquidity Makers and Takers). But while market participants continue to evolve, regulators don't seem poised to enact much if any change. I recently spoke with Jim Jockle from Numerix about these dynamics and what we learned from the US Treasury "Flash Crash" of 2014. Please Click Here to View the Video

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