

Treasury Flash Crash - One Year Later

October 14, 2015

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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