



2020 North American Fixed Income Investors - MBS CMOs

Agency CMOs, ARMs and Mortgage Derivatives

January 15, 2021

Executive Summary:

This report provides detailed information from U.S.-based MBS CMO investors including helpful benchmark data such as:

- Dealer rankings
- Trading volume breakdown
- Trading volume momentum
- Most important factors driving business to dealer

Methodology:

This report provides detailed information on fixed income products according to U.S.-based MBS CMO investors. Research is based on in-person and telephone interviews with 70 MBS CMO investors in the 2020 Study. The data in this report is based upon aggregated results from individuals participating in the study.



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