

2018 North American Fixed Income Investors - Non-Agency RMBS

2018 Non-Agency RMBS

July 20, 2018

Executive Summary:

This report provides detailed information from North American-based fixed-income investors investing in non-agency RMBS, including helpful benchmark data such as:

- Trading volume by type of investors
- Trading volume momentum
- Concentration of business
- Most important factors driving business to dealer

Methodology:

This report provides detailed information on non-agency RMBS according to buy-side firms located in North America investing in U.S. fixed income. Research is based on in-person and telephone interviews with 64 non-agency RMBS investors in the 2018 Study. The data in this report is based upon aggregated results from individuals participating in the study.

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