2016 U.S. Fixed Income Investors - Market Trends Report - U.S. Mortgage-Backed Securities - Agency CMOs/ARMs and Mortgage Derivatives

July 8, 2016

Executive Summary:

This report provides detailed information from U.S.-based investors investing in U.S. Mortgage-Backed Securities - Agency CMOs/ARMs and Mortgage Derivatives, including helpful benchmark data such as:

- Proportion of business conducted electronically
- Factors driving allocation decisions
- Distribution of trading volume by product
- Concentration of business

Methodology:

From February to May 2016, Greenwich Associates conducted in-depth interviews with 1,302 U.S. institutional investors active in fixed income.

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