

> BNY

iFlow

WEEKLY FLOWS & HOLDINGS

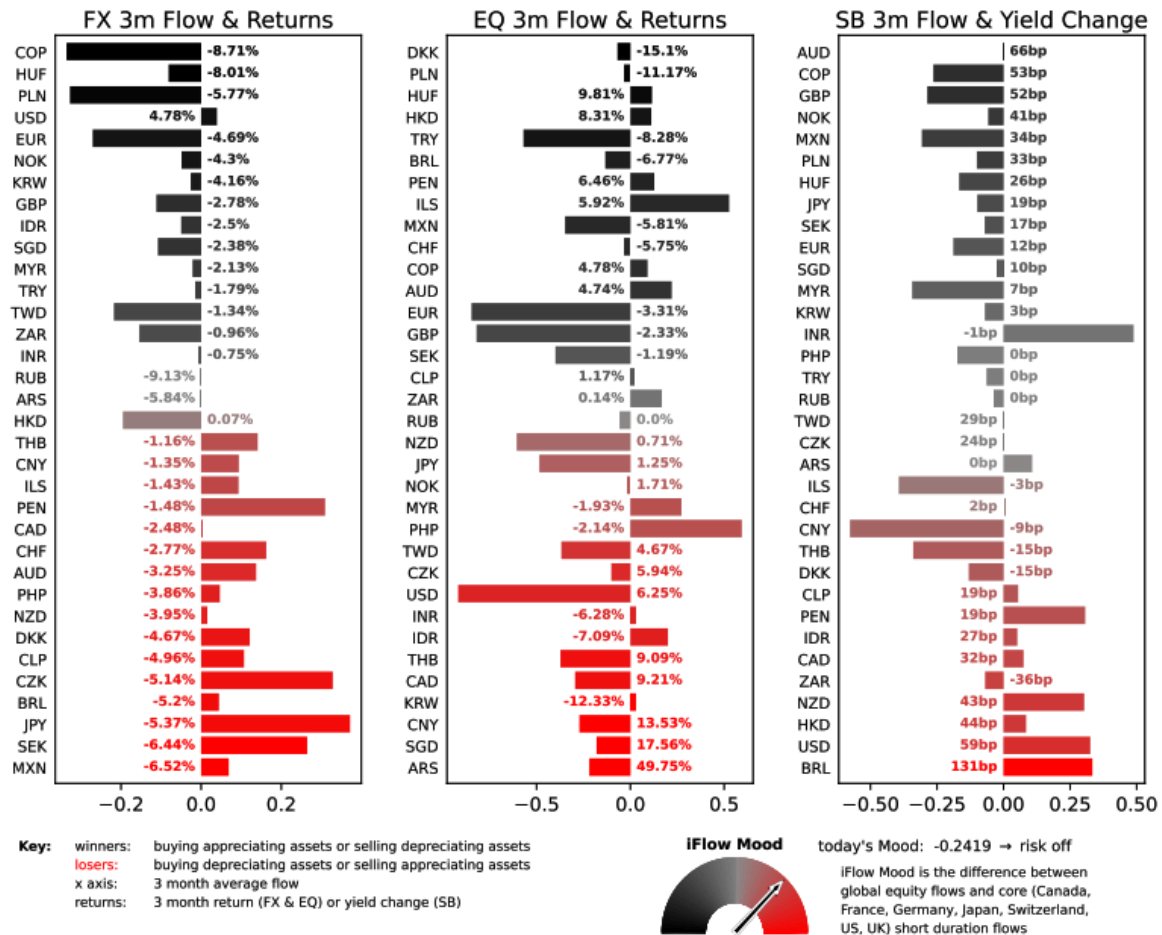
November 20, 2024

Highlights

- iFlow Mood now in risk off as liquidity preference rises
- Dollar and USD cash equivalents generating bulk of demand
- FX themes are volatile, carry and trend struggling for traction

Click the image below for a PDF of our weekly chart pack.

Markets Snapshot



Source: BNY

1. In FX (p. 2), flow interest is clear for CHF, JPY and SEK, indicating funding currencies are bid. Valuations and risk aversion are playing a role.
2. In Equities (p. 4), flows are deteriorating globally – EM APAC is facing strong outflows while EM EMEA momentum has also tailed off.
3. In Fixed Income (p. 5), US Treasury securities and cash equivalents are seeing surge flow, indicating strong dollar liquidity demand.

Guide to iFlow Weekly

In this publication, we present a comprehensive chart pack of flows, holdings and market performance for FX, equities and sovereign bonds (p. 1), and for individual currencies (p. 2).

iFlow Cloud illustrates FX exposures by holdings, flows and profitability. Our new iFlow FX Exposure Meter (p. 3) provides a Trade-Weighted USD Positioning index and currency- and currency pair-level holdings. In equities we break down flows by sectors, regions and countries (p. 4). For fixed income (p. 5), we break down bond flows by country, sovereign vs. corporate, and in the US in maturity buckets as well as total vs. cross-border.

37 individual snapshots of economies across all regions of the globe in iFlow Chart. Each snapshot contains five time series charts for the past twelve months:

1. A daily FX flow indicator
2. FX holdings and profitability in these holdings
3. Daily equity flow by corporations
4. Daily corporate bond flow
5. Daily sovereign debt flow

Please direct questions or comments to: iFlow@bny.com

Disclaimer & Disclosures



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