



## Navigating iFlow Monitor

We have been publishing our daily iFlow Monitor for nearly a year now. The Monitor provides a snapshot of our iFlow data for investor flows by country and asset class, as well as three iFlow-derived series for three common currency strategies.

At a high level, the Monitor provides a daily read of recent observations and tendencies of investor behavior. Going forward, we will be enhancing the FX style flow with investor holdings and positioning.

This whitepaper gives readers an easy-to-follow guide to interpreting the various signals and information presented in the Monitor.

To read the whitepaper please click on the thumbnail to the right.



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### Navigating iFlow Monitor

UNDERSTANDING INVESTOR  
FLOWS EVERY DAY

#### A guide to the iFlow Monitor

We have been publishing our daily iFlow Monitor for nearly a year now. The Monitor provides a snapshot of our iFlow data for investor flows by country and asset class, as well as three iFlow-derived series for three common currency strategies: carry, trend and value. The aim of the Monitor is to provide a daily read at a high level of recent observations and tendencies of investor behavior. Going forward, we will be enhancing the style flow with investor holdings and positioning.

#### iFlow Monitor: A Review and Enhancements

The *iFlow Monitor* leverages BNY Mellon's unique position at the center of global financial flows and reports daily information on investor flows into (or out of) currencies, equities and bonds over various time horizons. *iFlow* vividly captures daily flows across 30+ currencies, equity markets and bond markets. *iFlow Chart* does the same for longer-term positioning, allowing for a comparison of holdings.

- **Asset flows:** We show one-week, one-month and one-quarter investor flows across more than 30 currencies and national equity and bond markets. This gives investors an at-a-glance view of the strongest trends and their recent history.
- **FX Style flows:** We present data on investor appetite for common FX thematic buckets or styles. Investor flows into carry currencies, trading currencies and/or over-undervalued currencies are reported in our FX style indices.
- **Style positioning:** The latest enhancement to the Monitor is the inclusion of investor positioning by those same FX styles (carry, trend, value). For each investment style, we add holdings data where blue-chamber correspond to statistically significant high/low positioning. Knowing the direction of investor appetite is undoubtedly useful, but knowing how investors are positioned already across those styles provides additional, powerful information.

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