

> BNY

iFlow

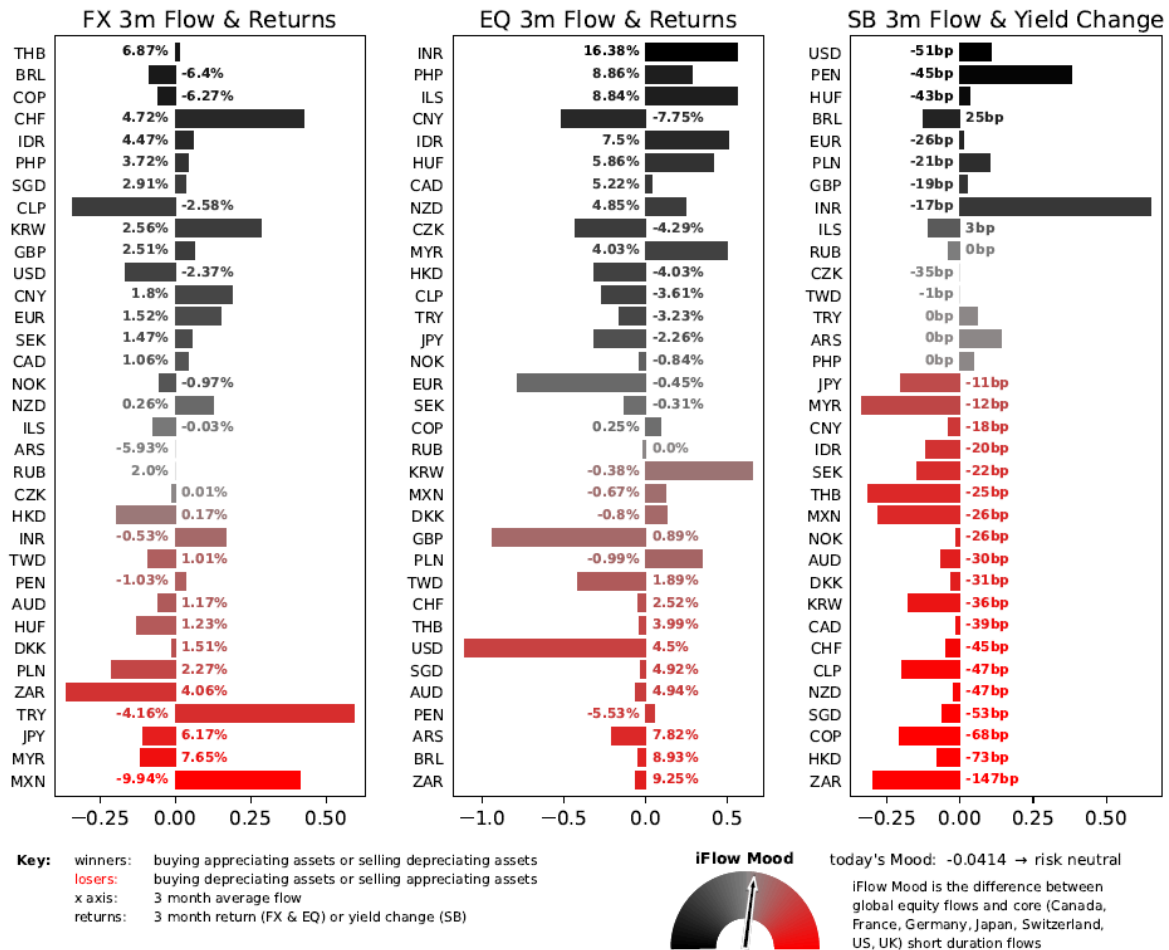
WEEKLY FLOWS & HOLDINGS

September 4, 2024

- Neutral iFlow Mood. iFlow Carry is positive but no longer statistically significant.
- Equities are sold globally, concentrated in DM complex.
- Fixed Income was broadly sold globally with larger magnitude in corporate bonds vs. sovereign complex. Cross-border US Treasuries turned positive.

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

Markets Snapshot



Source: BNY

- FX (p. 2).** US dollar outflows benefited global currencies last week. JPY and MXN were the top two recipients of inflows. Overheld and profitable CEE currencies attracted unwinding pressure while APAC currencies, the most underheld within iFlow Universe, saw increasing inflow momentum.
- Global Equities (p. 4).** Equities were sold across all regions, especially in the developed market. In terms of sectors, Utilities posted the most demand, followed by light inflows in the Health Care and Materials sectors against aggressive selling in the Consumer Discretionary sector.
- Fixed Income (p. 5).** Broad selling flows in both corporate and sovereign bonds. Demand for US Treasuries stood out as the cross-border flow turned positive. Elsewhere, structural demand for Indian sovereign bonds continues.

Disclaimer & Disclosures

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@BNYMellon.com

Disclaimer & Disclosures



Wee Khoon Chong
APAC MARKET STRATEGIST

CONTACT WEE
KHOON



Can't see the email? [View online](#)



We take our data protection and privacy responsibilities seriously and our privacy notice explains how we collect, use, and share personal information in the course of our business activities. It can be accessed [here](#).

This email was sent to WeeKhoo.Chong@bnymellon.com, and was sent by The Bank of New York Mellon 240 Greenwich Street, New York NY 10286.

Your privacy is important to us. You can opt out from receiving future Newsletters by [unsubscribing via this link](#) at any time. You can also select the topics that you want to receive by [managing your preferences](#).

This message was sent from an unmonitored email box. Please do not reply to this message.

[Contact Us](#) | iflow@bnymellon.com

© 2024 The Bank of New York Mellon Corporation. All rights reserved.

This message was sent from an unmonitored email box. Please do not reply to this message.