Expanding iFlow For Fixed Income: The next generation of flow metrics

More data. More depth. We herewith introduce an expanded dataset and more granularity for our iFlow For Fixed Income product — a significant upgrade to our capabilities and coverage. These changes enhance our ability to capture and interpret our real money investor flows in fixed income markets across the world — a big subset considering the $47 trillion BNY Mellon has under custody and/or administration.

The roster of a more granular asset subclass taxonomy now includes Sovereign Bonds, Mortgage-Backed Securities, Corporate bonds, Asset-Backed Securities, Municipal bonds, and Cash and Short-Term Instruments. We disaggregate the flows regionally into more granular maturity buckets — now numbering seven: 0-1y, 1-3y, 3-5y, 5-7, 7-10y, 10-15y, and 15+ years — as well as by credit rating. Corporate bonds are disaggregated regionally by A, B, C and D ratings buckets, as well as by a split between Investment Grade and High Yield.

The series are populated for the past decade; we plan to go back a further ten years. The data are updated daily at T+1, usually done by 7am NY time. New outputs will feature in our publications and on our website through Q4.
and replace the legacy fixed income flow product. We look forward to sharing our findings and welcome feedback.

To access the full report, click on the image above, or click here.

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