



iFlow

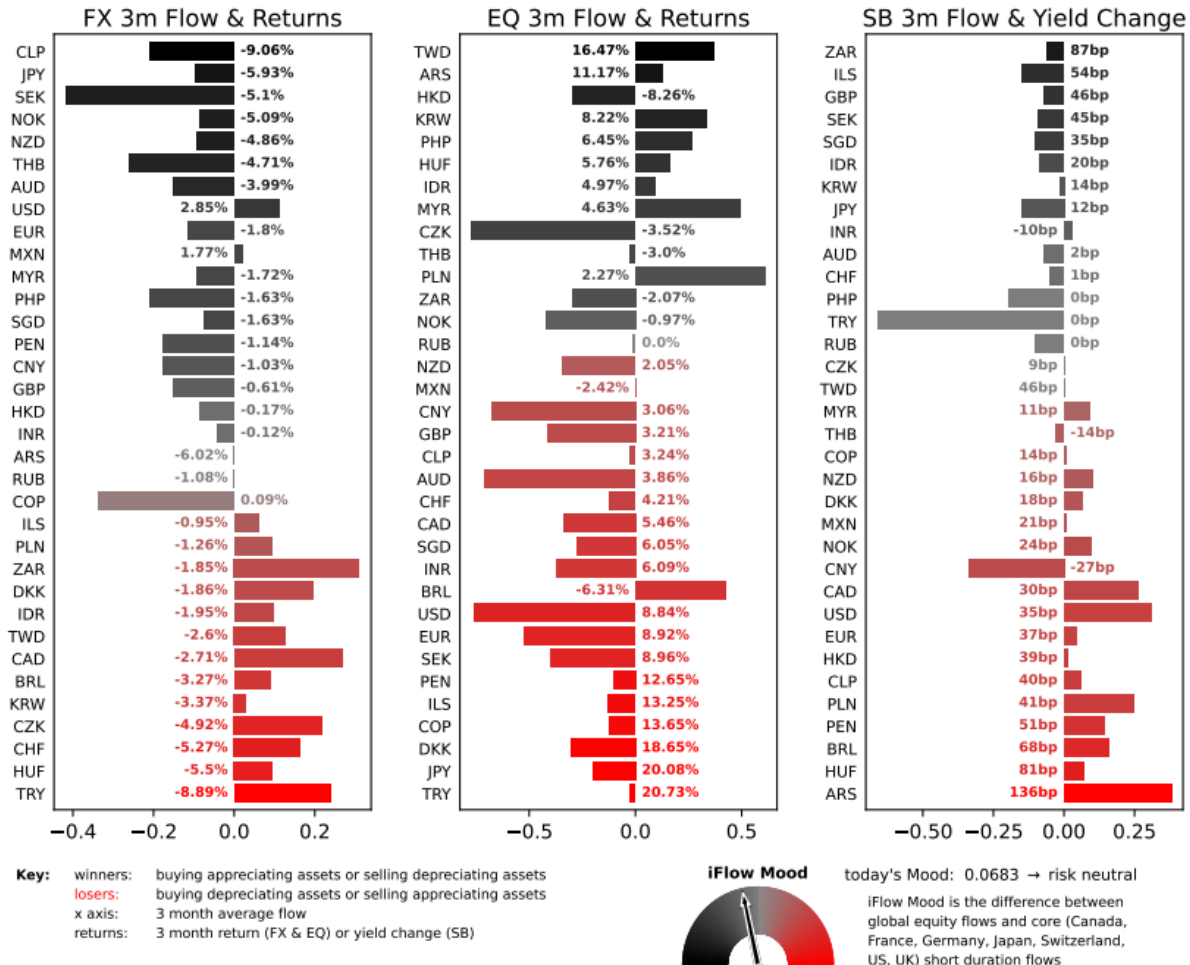
WEEKLY FLOWS & HOLDINGS

March 27, 2024

- iFlow Mood now in slightly negative territory
- Still significant overweights in high-carry EMEA and LatAm currency holdings
- Buying long-duration Treasuries persists

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

Markets Snapshot



Source: Provincial statistics agencies, BNY Mellon

- FX Holdings (p. 3):** USD holdings are still negative but much more narrowly so. Overweights in LatAm and EMEA persist. Underweights in EM APAC are pervasive.
- Equities (p. 4):** LatAm is enjoying broad inflows across multiple sectors. Globally, Consumer Staples and Industrials are seeing heavy outflows.
- Fixed Income (p. 5):** Outflows from G10 and EM APAC corporate bonds are picking up again. Weighted-average maturity UST flows show ongoing strength in long duration.

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



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iFlow
We can gauge how the world's money moves.
Because a fifth of it moves through us.

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The banner features a dark blue background with white and orange text. On the left, the 'iFlow' logo is prominent. Below it, a quote in orange and white text reads: 'We can gauge how the world's money moves. Because a fifth of it moves through us.' In the center, there are two overlapping digital screens displaying data charts and a map. On the right side, there are two circular buttons with arrows pointing right, labeled 'Learn More' and 'Contact Us'.

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