

iFlow

WEEKLY FLOWS & HOLDINGS

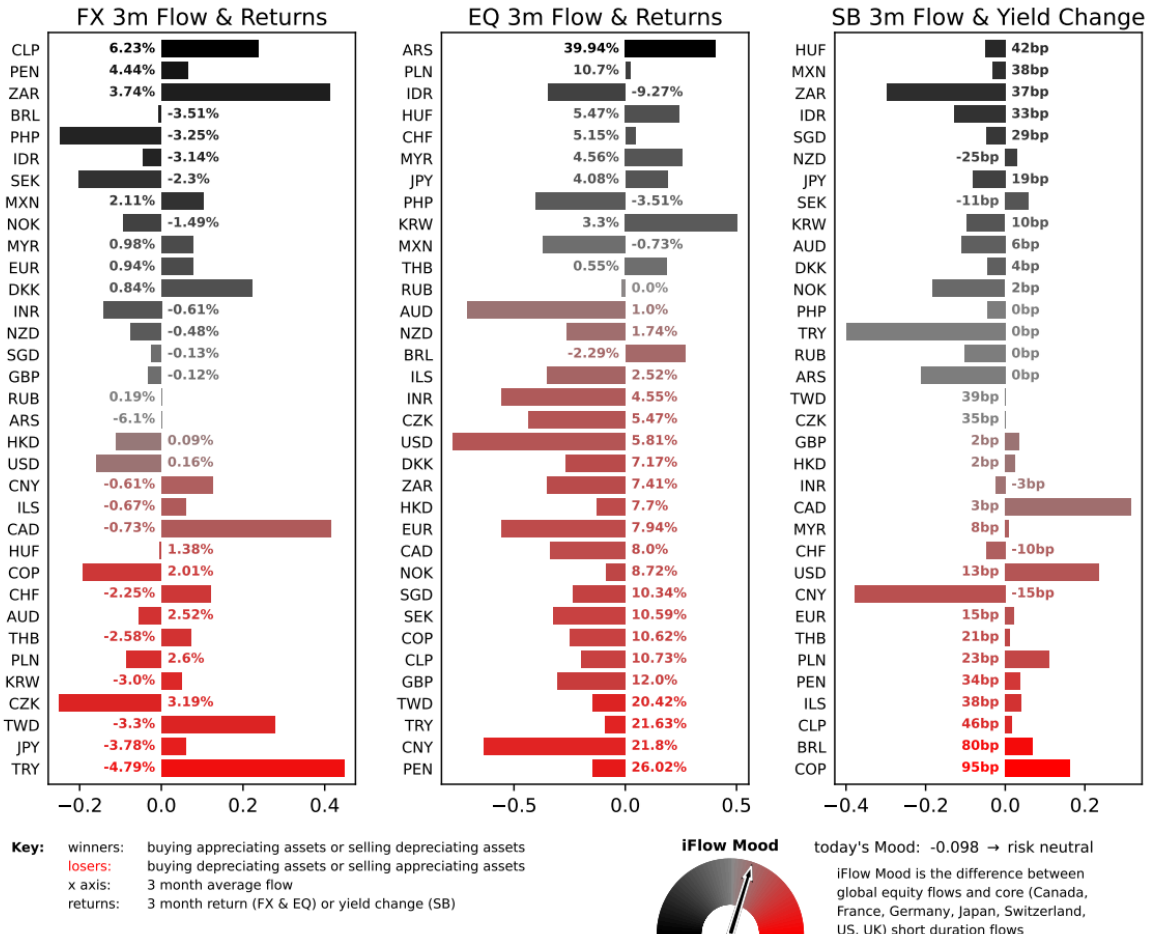
May 15, 2024

Highlights from this edition. Read more below the chart.

- iFlow Mood remains in slight risk-off territory
- iFlow Trend has moved back to neutral from negative
- US bond buying continues apace, at almost all maturity points

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

Markets Snapshot



Source: Provincial statistics agencies, BNY Mellon

- 1. FX holdings (p. 2).** Broad underweights in APAC, but flows are now positive for most currencies. EMEA holdings remain positive for HUF, TRY, and PLN, with positions in the latter two losing money.
- 2. Global Equities (p. 4):** A number of sectors are showing higher and positive inflows, a mix of Cyclical and Defensive sectors. Industrials, IT, and Financials in the former categories, Health Care among the latter.
- 3. Fixed Income (p. 5):** EM corporate bond flows, especially in Asia and LatAm, continue to be negative. Directional Maturity – shows buying/selling of US Treasuries weighted by their maturities – is still strong, indicating buying.

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



John Velis
AMERICAS MACRO STRATEGIST

CONTACT JOHN



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

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

Learn More
Contact Us

A dark blue banner featuring the iFlow logo and tagline on the left. In the center, there are two overlapping digital screens displaying various financial charts and data. On the right side, there are two white circular buttons with arrows pointing right, labeled 'Learn More' and 'Contact Us'.

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

© 2023 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.