

FX C.M.T. Weekly Status - WK.32
-FX Carry & Momentum & Terms of Trade-

Report date: 11 August 2023
 Source: Refinitiv Datastream

FX 3M Carry (%) - Global perspective

	3M	1M	1WK	Current value	TTM Z-Score	Δ%1M
USD	-0.141	-0.144	-0.143	-0.167	1.13	16.01%
EUR	-1.848	-1.700	-1.697	-1.713	1.28	0.73%
GBP	-0.682	-0.049	-0.181	-0.182	1.56	272.69%
CHF	-3.680	-3.710	-3.760	-3.780	1.28	1.89%
JPY	-5.235	-5.511	-5.565	-5.600	-1.34	1.61%
AUD	-1.357	-1.251	-1.391	-1.409	1.24	22.61%
NZD	0.265	0.095	0.035	-0.005	1.04	15.26%
CAD	-0.677	-0.400	-0.431	-0.461	1.46	15.25%
NOK	-1.835	-1.415	-1.313	-1.385	2.03	22.16%
SEK	-1.695	-1.664	-1.675	-1.699	1.26	22.10%
DKK	0.222	0.635	0.689	0.703	1.35	10.64%
PLN	3.490	3.490	3.490	3.490	-0.60	0.00%
CZK	3.672	3.480	3.456	3.510	-1.45	0.86%
HUF	11.620	7.460	7.110	7.020	-1.34	15.90%
ILS	1.732	1.697	1.806	1.806	0.94	16.42%
INR	3.710	3.740	3.750	3.780	0.36	1.07%
SGD	0.803	0.698	0.745	0.760	0.25	18.96%
HKD	1.150	1.575	1.430	1.400	-1.47	-11.11%
THB	-0.748	-0.620	-0.603	-0.625	1.42	0.81%
MYR	-4.716	-4.716	-4.716	-4.716	-1.00	0.00%
PHP	3.354	2.833	2.984	3.002	0.59	15.97%
NGN	-0.019	-0.019	-0.019	-0.019	0.00	0.00%
EGP	19.304	20.288	19.195	19.130	1.34	15.71%
ZAR	5.990	5.990	6.040	5.690	0.67	15.01%
MXN	8.720	8.635	8.650	8.630	0.77	0.06%
COP	9.590	9.530	9.455	9.510	0.76	0.21%
BRL	10.832	10.473	10.204	10.191	-3.18	22.69%
CLP	8.410	7.410	6.540	6.540	-3.56	11.74%

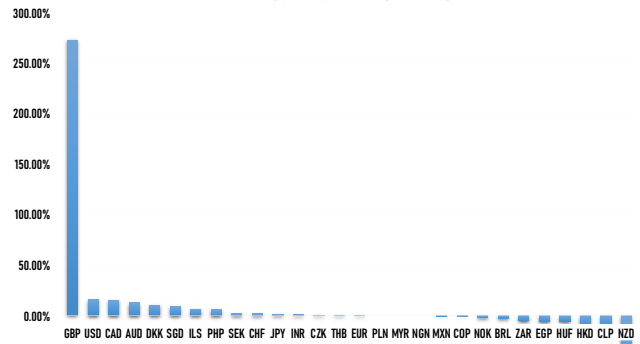
FX Momentum (%) - Global perspective

	Δ%3M	Δ%1M	Δ%1WK	Current value	TTM Z-Score
USD	6.33%	2.02%	0.82%	1911.76	-0.53
EUR	4.72%	-0.24%	1.09%	1739.26	0.14
GBP	5.50%	-1.10%	0.93%	1503.90	0.34
CHF	6.44%	0.18%	0.80%	1676.07	0.62
JPY	-1.94%	-2.23%	-0.70%	277260.47	-1.54
AUD	1.68%	-2.81%	0.60%	2932.38	-1.04
NZD	0.47%	-4.00%	-0.18%	3185.07	-1.15
CAD	4.45%	0.20%	0.74%	2572.87	-0.54
NOK	6.68%	-1.33%	-1.11%	19872.43	-0.77
SEK	-0.44%	-2.80%	-0.07%	20553.46	-0.92
DKK	4.71%	-0.26%	1.10%	13000.91	0.10
PLN	7.16%	-0.22%	0.58%	7770.28	1.47
CZK	1.42%	-2.01%	1.30%	42168.39	-0.16
HUF	1.49%	-2.94%	2.44%	670739.61	0.73
ILS	2.50%	-1.35%	-0.70%	7144.86	-0.99
INR	3.69%	1.01%	1.12%	158786.91	-0.67
SGD	3.20%	-0.18%	0.56%	2587.22	-0.66
HKD	5.35%	1.88%	1.21%	14988.80	-0.56
THB	1.82%	0.73%	0.33%	67125.74	-0.88
MYR	1.82%	0.62%	0.64%	8787.72	-0.87
PHP	3.08%	-1.80%	0.02%	1081396.00	-0.94
NGN	58.66%	2.81%	1.03%	1472489.50	-2.14
EGP	4.65%	1.90%	1.59%	59166.55	-0.74
ZAR	2.66%	-2.31%	-0.89%	36165.43	-0.95
MXN	8.50%	-0.08%	1.08%	32764.30	1.32
COP	17.05%	4.52%	3.37%	7571861.00	1.44
BRL	6.11%	-0.21%	0.88%	9383.22	0.15
CLP	-1.44%	-1.96%	2.04%	1621854.00	-1.14

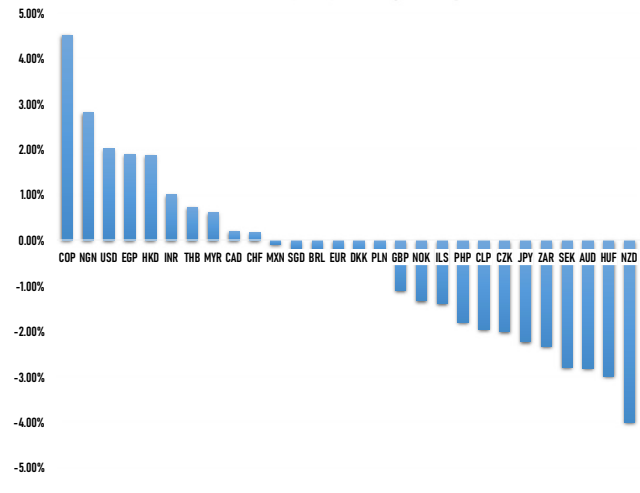
FX Terms of Trade (%) - Global perspective

	Δ%3M	Δ%1M	Δ%1WK	Current value	TTM Z-Score
USD	-7.76%	-6.58%	-2.60%	-17.89	-0.62
EUR	20.26%	26.07%	12.15%	-14.67	0.59
GBP	-5.85%	-6.01%	-6.34%	-0.06	0.55
CHF	1.78%	3.18%	1.23%	-15.26	0.41
JPY	17.13%	14.70%	6.29%	-36.81	0.68
AUD	-9.56%	-4.24%	2.02%	31.27	-1.24
NZD	-38.24%	-29.75%	-8.26%	1.23	-1.75
CAD	29.40%	10.70%	4.17%	8.95	0.17
NOK	14.41%	18.22%	9.11%	88.47	-0.55
SEK	17.27%	16.82%	4.00%	-14.63	0.20
PLN	7.89%	16.32%	4.20%	-6.70	0.46
CZK	5.92%	12.72%	5.31%	-9.13	0.61
HUF	22.02%	34.82%	13.99%	-6.04	0.55
ILS	6.87%	4.98%	2.28%	-20.22	0.61
INR	6.49%	9.51%	4.07%	-40.43	0.73
SGD	30.71%	18.19%	4.10%	-8.64	0.41
HKD	59.56%	51.07%	17.26%	0.05	0.59
THB	14.89%	11.50%	3.64%	-21.91	0.64
MYR	-24.85%	-11.11%	-9.14%	-6.16	-0.55
PHP	15.16%	13.13%	3.56%	-17.47	0.56
ZAR	-30.57%	-16.97%	-5.87%	16.19	-2.30
MXN	-5.54%	-3.05%	-1.54%	10.23	0.84
COP	0.20%	7.60%	1.28%	61.02	-0.83
BRL	-21.44%	-19.86%	-6.15%	8.54	0.07
CLP	-9.26%	-10.38%	-4.29%	35.00	0.25

FX 3M Carry(Δ%1M) - Weekly Ranking



FX Momentum(Δ%1M) - Weekly Ranking



FX Terms of Trade(Δ%1M) - Weekly Ranking

