

FX Positioning Weekly Status - WK.32

Report date: 11 August 2023
Source: Refinitiv Datastream

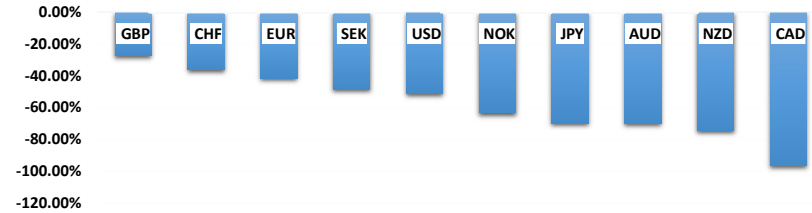
FX Positioning- Global perspective

	Δ%3M	Δ%1M	Δ%1WK	Current value	TTM Z-Score
CitiFX Pain Index USD	-10.60%	-50.85%	8.82%	43.540	0.35
CitiFX Pain Index EUR	6.81%	-41.74%	4.29%	-45.180	-0.75
CitiFX Pain Index GBP	28.25%	-27.35%	14.64%	-57.150	-1.41
CitiFX Pain Index CHF	26.82%	-36.15%	22.92%	-47.950	-1.24
CitiFX Pain Index JPY	-60.26%	-69.73%	14.40%	-16.210	0.71
CitiFX Pain Index AUD	-44.60%	-69.89%	-0.28%	-24.570	0.88
CitiFX Pain Index NZD	-47.76%	-74.40%	7.53%	-19.280	1.26
CitiFX Pain Index CAD	-90.68%	-96.28%	-1127.78%	-1.850	1.32
CitiFX Pain Index NOK	-13.44%	-63.33%	18.15%	-24.020	0.25
CitiFX Pain Index SEK	-4.62%	-48.31%	5.92%	-39.020	-0.55

FX CFTC Net Positioning vs. USD - Global perspective

	Δ%3M	Δ%1M	Δ%1WK	Current value	TTM Z-Score
Global	58.50%	46.48%	-6.52%	-19.892	-1.44
G10	54.60%	63.34%	-7.98%	-16.572	-1.31
EM	81.32%	-3.32%	1.56%	-3.320	-1.48
EUR	1.67%	21.63%	-3.54%	-23.620	-0.88
GBP	773.73%	-0.90%	-16.78%	-3.958	-1.94
CHF	143.47%	62.95%	2.38%	1.249	0.60
JPY	7.50%	32.29%	0.16%	6.909	0.50
AUD	30.99%	14.78%	-1.50%	3.424	0.79
NZD	-149.00%	92.16%	-266.10%	-0.098	-0.47
CAD	-114.90%	40.06%	14.05%	-0.479	-1.17
BRL	109.01%	8.24%	3.42%	-0.696	-1.16
MXN	75.17%	-5.98%	1.08%	-2.624	-1.34

CitiFX Positioning(Δ%1M) - Weekly Ranking



FX CFTC Positioning vs. USD(Δ%1M) - Weekly Ranking

