China Flow Analytics™

The mission of **Exante Data**™ is to provide better answers to key macro questions through superior data and analytics.

We have put all our data and models together in **China Flow Analytics**™, a unique research product built around leading indicators of Chinese capital flows and activity. This package has been designed specifically to guide macro trading and risk management decisions for institutional investors with direct or indirect exposure to China.

Components include:

Real-time estimation and visualization of CNY currency intervention based on proprietary intraday algorithms.
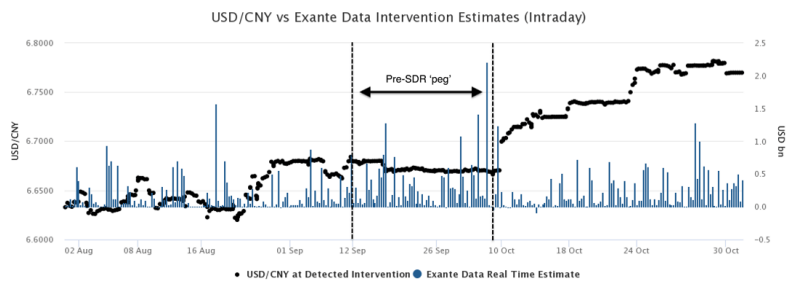
Dynamic fixing models to allow interpretation of signals from daily CNY fixings, including pending policy shifts.

Leading signals of Chinese trade dynamics using leading information from private big-data sources.

In-Depth tracking of Chinese capital flows based on Chinese and global sources.

China Flow Analytics blog provides timely interpretation of data and models, communicating insights from qualitative variables and a holistic global perspective.

Currency pegging ahead of SDR inclusion

USD/CNY vs Exante Data Intervention Estimates (Intraday)

Going into the SDR inclusion date (October 1, 2016), our models picked up a meaningful increase in FX intervention by the PBOC. Perhaps more interestingly, this *FX intervention was happening at almost the same level for about two weeks*. Using our real-time data, we can look at the price levels at which FX intervention takes place (including at intra-day frequency) and that provides a more accurate picture of the specific price points which intervention is happening, allowing for clearer interpretation.

To learn more about **Exante Data**™ and how our **China Flow Analytics**™ package can help guide macro trading and risk management decisions, please contact us at info@exantedata.com

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