

Investor Advisory Committee on Financial Markets Member Presentation Materials

October 23, 2024

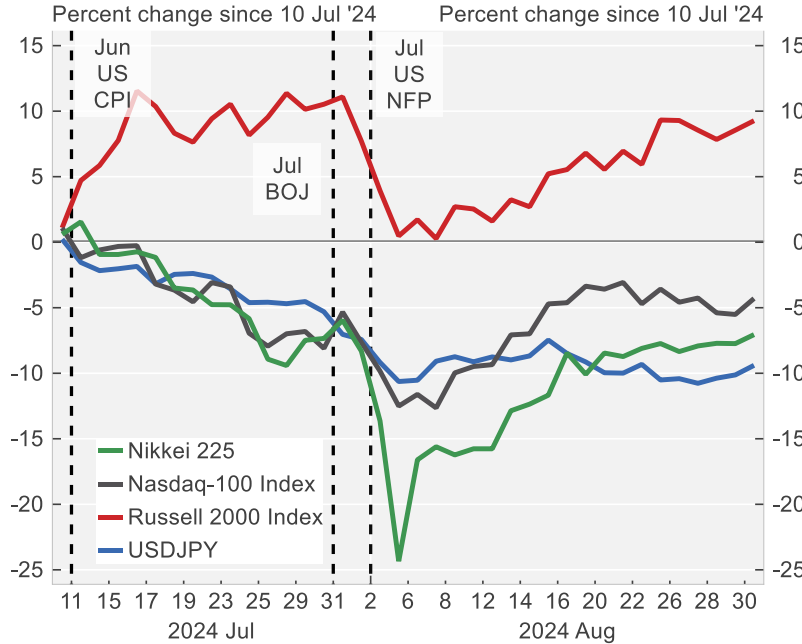


Investor Advisory Committee on Financial Markets (IACFM) Federal Reserve Bank of New York

23 Oct 2024

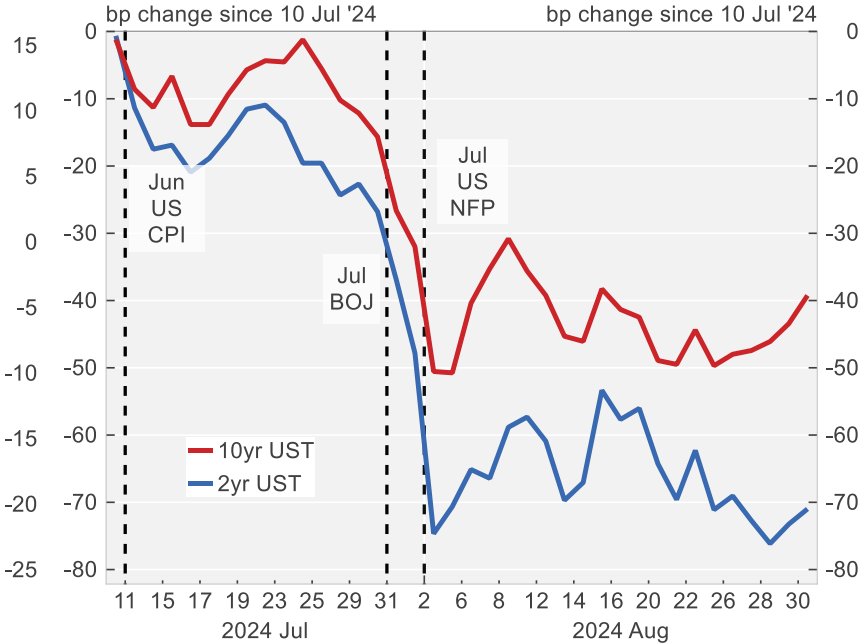
Market behavior in Jul/Aug 2024

Equity and USDJPY performance since 10 Jul 2024



Bloomberg, Macrobond, RCM

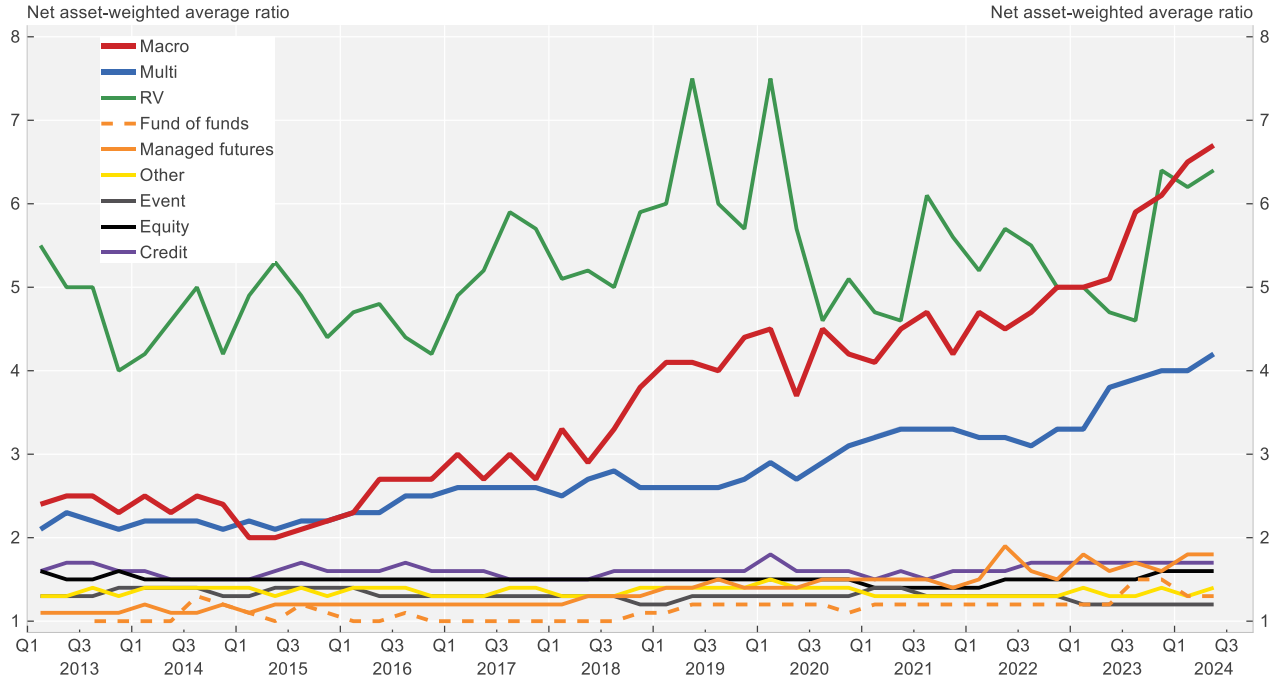
US rates performance



Bloomberg, Macrobond, RCM

Hedge fund leverage by strategy

HF leverage by strategy



Office of Financial Research, RCM
Leverage is the ratio of gross assets to net assets. Individual hedge funds' ratios are weighted by their net assets and then averaged.

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