

# Daily Monitor

30 April, 2018

UK

Europe

Swiss

US

Equities Indices

Volatility

Commodities

Select Names

Watch

# Themes for 18Q2

## 1. Room to run

- ▶ Test

## 2. Inflation come back

## 3. Reduced reward for risk

UK

# GBPUSD

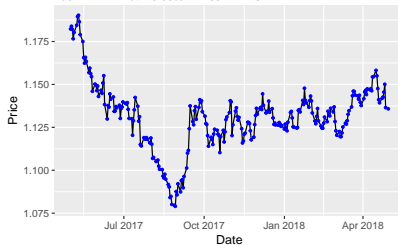
GBPUSD Curncy

Last: 1.38 1D ret: -0.01% L: 1.26 H: 1.43



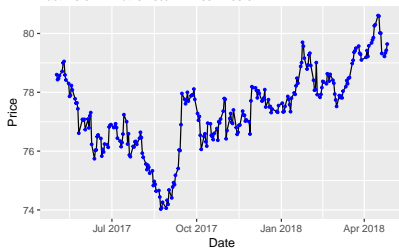
GBPEUR Curncy

Last: 1.14 1D ret: -0.06% L: 1.08 H: 1.19



BoE Broad FX index

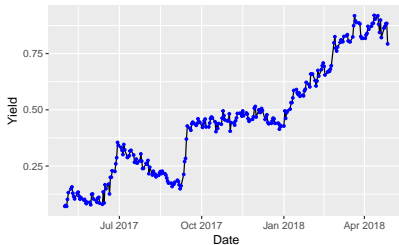
Last: 79.64 1D ret: 0.26% L: 74.03 H: 80.61



# UK Nominal Yields

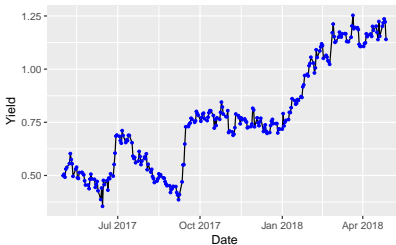
GTGBP2Y Govt

Last: 0.793 1D yld chg: -0.090% L: 0.07 H: 0.92



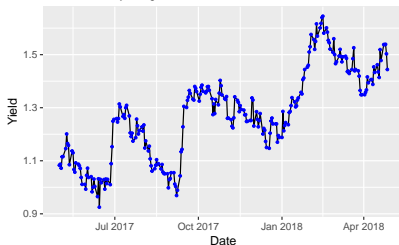
GTGBP5Y Govt

Last: 1.14 1D yld chg: -0.080% L: 0.36 H: 1.25



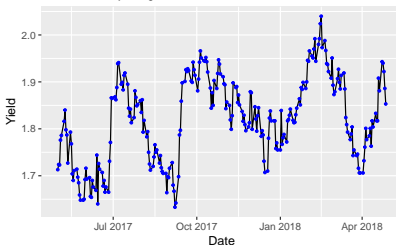
GTGBP10Y Govt

Last: 1.444 1D yld chg: -0.060% L: 0.92 H: 1.64



GTGBP30Y Govt

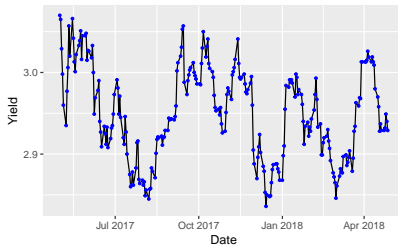
Last: 1.853 1D yld chg: -0.030% L: 1.63 H: 2.04



# UK Breakevens

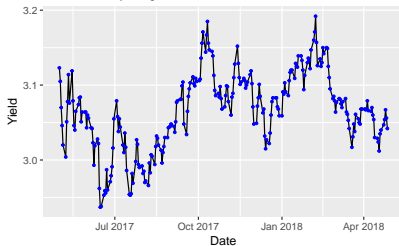
UKGGBE05Y Index

Last: 2.929 1D yld chg: -0.010% L: 2.84 H: 3.07



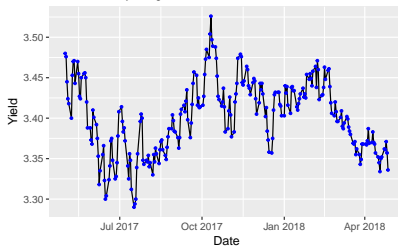
UKGGBE10Y Index

Last: 3.042 1D yld chg: -0.010% L: 2.94 H: 3.19



UKGGBE30Y Index

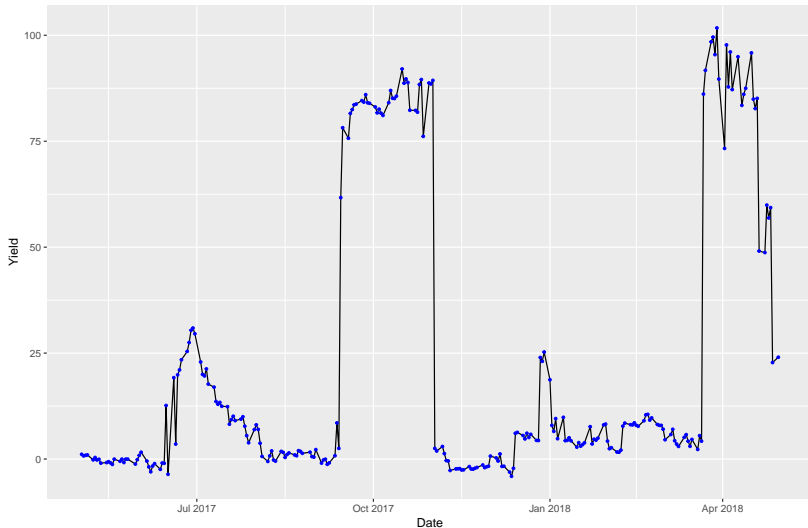
Last: 3.336 1D yld chg: -0.020% L: 3.29 H: 3.53



# UK Hike Probability

OIS-implied hike probability at next MPC meeting

Last: 24.025 1D yld chg: 1.250% L: -4.08 H: 101.74





Europe

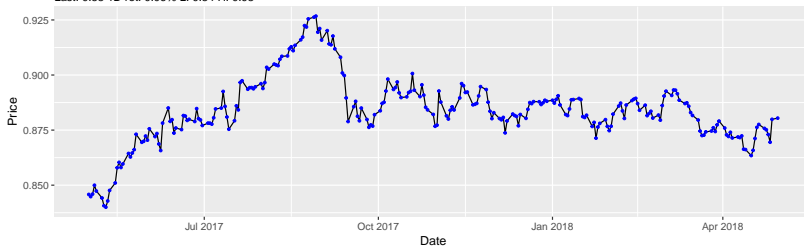
## EURUSD Curncy

Last: 1.21 1D ret: 0.02% L: 1.09 H: 1.25



## EURGBP Curncy

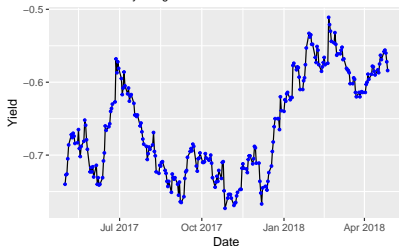
Last: 0.88 1D ret: 0.06% L: 0.84 H: 0.93



# German Nominal Yields

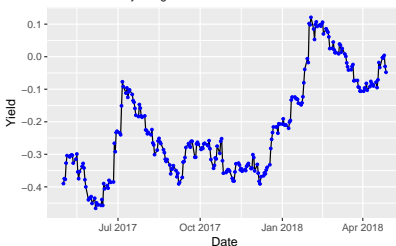
GTDEM2Y Govt

Last: -0.584 1D yld chg: -0.010% L: -0.77 H: -0.51



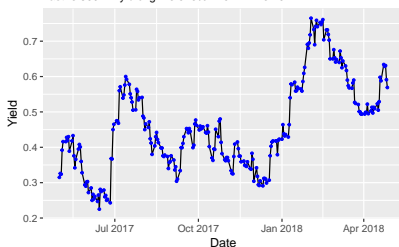
GTDEM5Y Govt

Last: -0.048 1D yld chg: -0.020% L: -0.47 H: 0.12



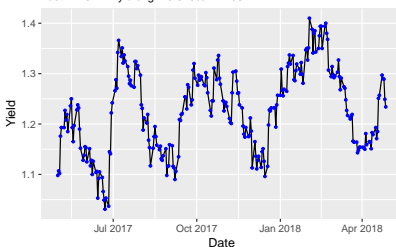
GTDEM10Y Govt

Last: 0.569 1D yld chg: -0.020% L: 0.22 H: 0.76



GTDEM30Y Govt

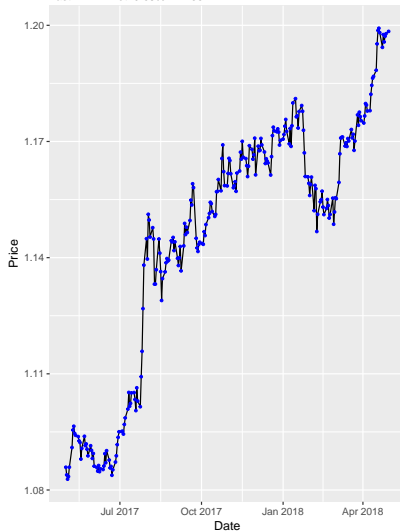
Last: 1.234 1D yld chg: -0.020% L: 1.03 H: 1.41



Swiss

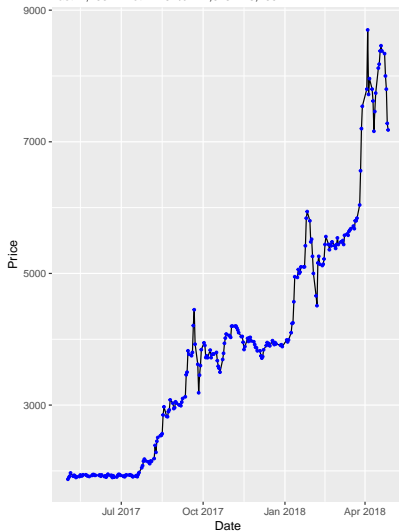
## EURCHF Curncy

Last: 1.2 1D ret: 0.05% L: 1.08 H: 1.2



## SNBN SW Equity

Last: 7,180 1D ret: -1.37% L: 1,873 H: 8,700

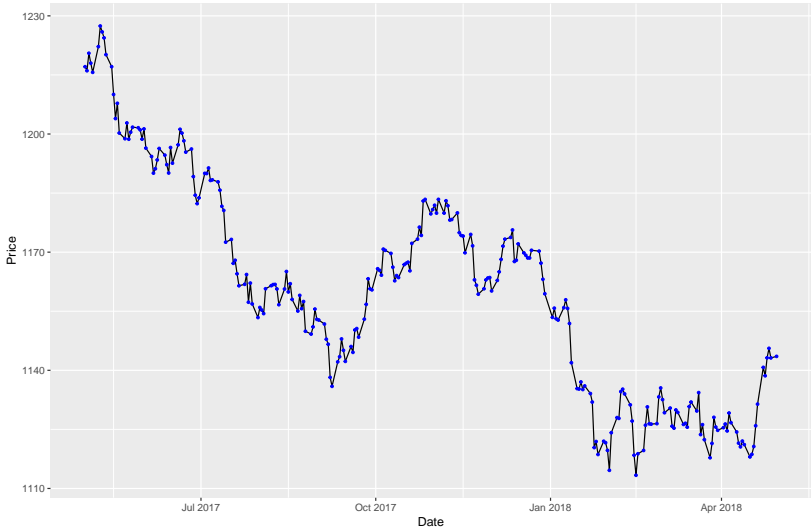


US

USD

Bloomberg Dollar Spot Index

Last: 1,143.54 1D ret: 0.03% L: 1,113.35 H: 1,227.43



# US Nominal Yields

GT2 Govt

Last: 2.485 1D yld chg: 0.000% L: 1.25 H: 2.49



GT5 Govt

Last: 2.801 1D yld chg: -0.010% L: 1.63 H: 2.84



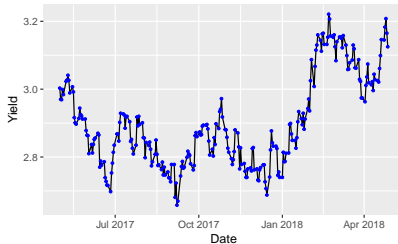
GT10 Govt

Last: 2.958 1D yld chg: -0.020% L: 2.04 H: 3.03



GT30 Govt

Last: 3.125 1D yld chg: -0.040% L: 2.66 H: 3.22

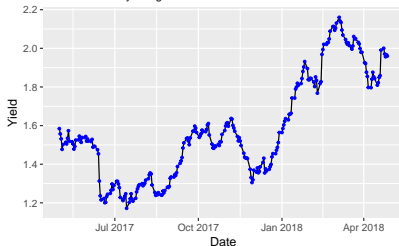




# US Breakeven Yields

USGGBE02 Index

Last: 1.9602 1D yld chg: -0.010% L: 1.17 H: 2.16



USGGBE05 Index

Last: 2.0961 1D yld chg: -0.010% L: 1.56 H: 2.15



USGGBE10 Index

Last: 2.1722 1D yld chg: 0.000% L: 1.67 H: 2.19



USGGBE30 Index

Last: 2.1941 1D yld chg: 0.010% L: 1.81 H: 2.19



## Equities Indices

# US Equities

## S&P500

Last: 2,669.91 1D ret: 0.11% L: 2,357.03 H: 2,872.87



## Dow Jones

Last: 24,311.19 1D ret: -0.05% L: 20,606.93 H: 26,616.71



## NASDAQ Composite

Last: 7,119.8 1D ret: 0.02% L: 6,011.24 H: 7,588.32



## Russell 2000

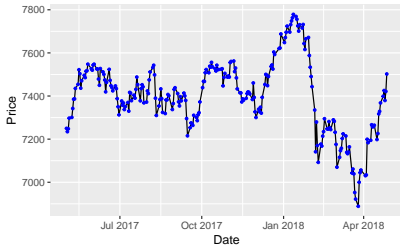
Last: 1,556.24 1D ret: -0.11% L: 1,355.89 H: 1,610.71



# UK Equities

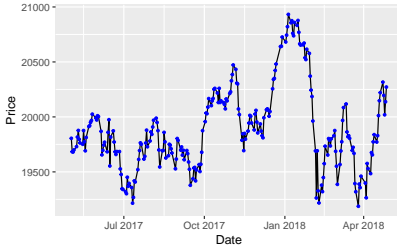
**FTSE 100**

Last: 7,502.21 1D ret: 1.09% L: 6,888.69 H: 7,778.64



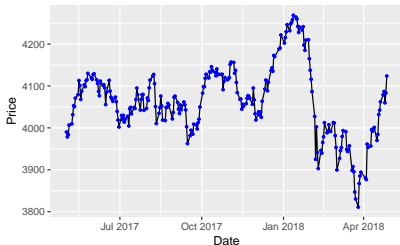
**FTSE 250**

Last: 20,271.63 1D ret: 0.67% L: 19,187.09 H: 20,932.56



**FTSE All Share**

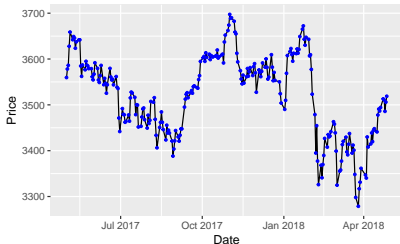
Last: 4,123.92 1D ret: 0.99% L: 3,810.81 H: 4,268.89



# Core Europe Equities

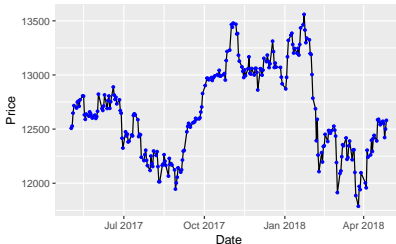
**EuroStoxx**

Last: 3,518.78 1D ret: 0.36% L: 3,278.72 H: 3,697.4



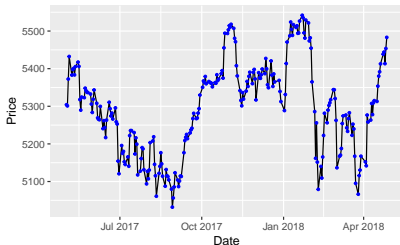
**German DAX**

Last: 12,580.87 1D ret: 0.64% L: 11,787.26 H: 13,559.6



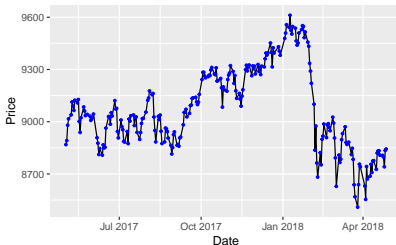
**France CAC**

Last: 5,483.19 1D ret: 0.54% L: 5,031.92 H: 5,541.99



**Swiss SMI**

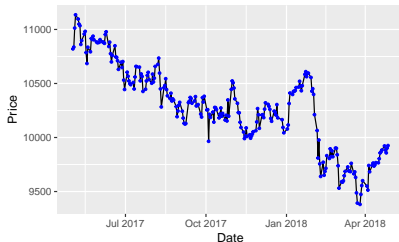
Last: 8,843.02 1D ret: 0.09% L: 8,509.29 H: 9,611.61



# Periphery Europe Equities

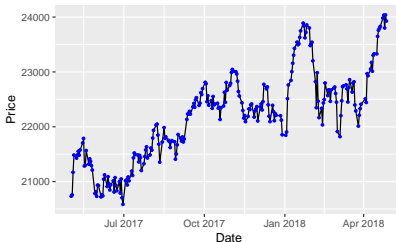
## Spain IBEX

Last: 9,925.4 1D ret: 0.23% L: 9,381 H: 11,135.4



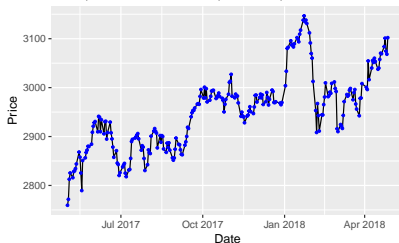
## Italy MIB

Last: 23,927.61 1D ret: -0.47% L: 20,584.23 H: 24,039.63



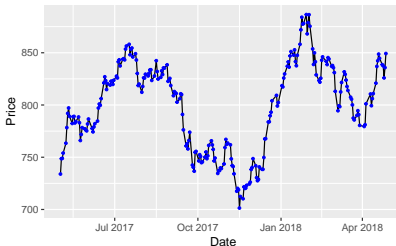
## Portugal PSI

Last: 3,102.12 1D ret: 1.10% L: 2,759.51 H: 3,146.71



## Greece ASE

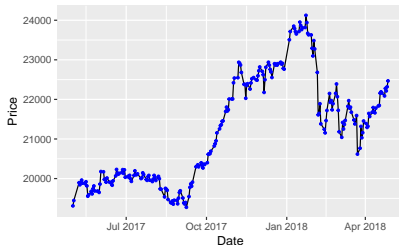
Last: 849.26 1D ret: 1.61% L: 701.36 H: 886.54



# Asia Equities

## Nikkei

Last: 22,467.87 1D ret: 0.66% L: 19,274.82 H: 24,124.15



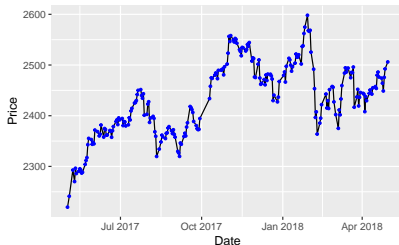
## Hang Seng

Last: 30,694.39 1D ret: 1.37% L: 24,476.35 H: 33,154.12



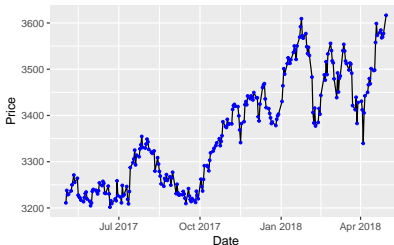
## KOSPI

Last: 2,506.11 1D ret: 0.55% L: 2,219.67 H: 2,598.19



## STI

Last: 3,616.71 1D ret: 1.10% L: 3,201.77 H: 3,616.71



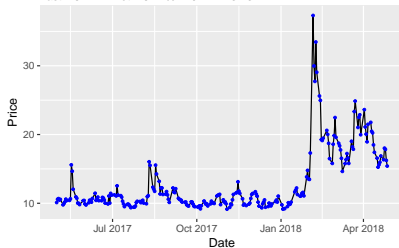
Volatility



# Key Volatility Indices

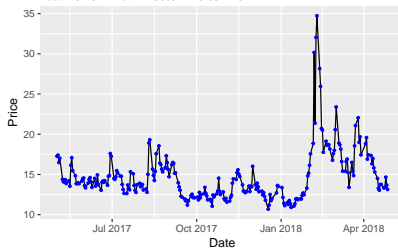
VIX

Last: 15.41 1D ret: -5.11% L: 9.14 H: 37.32



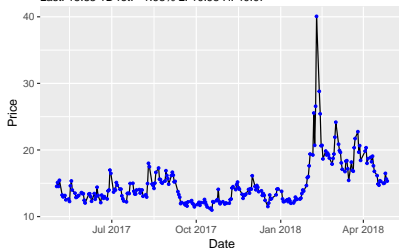
VSTOXX

Last: 13.13 1D ret: -4.00% L: 10.68 H: 34.74



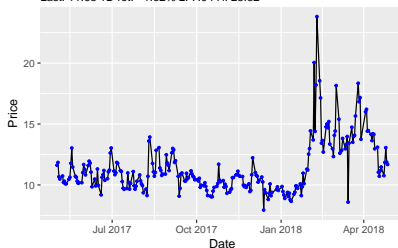
VDAX

Last: 15.33 1D ret: -1.98% L: 10.98 H: 40.07



VFTSE

Last: 11.68 1D ret: -1.62% L: 7.94 H: 23.82

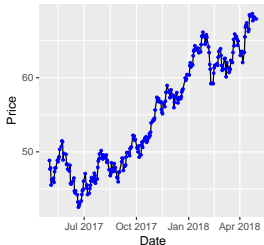


## Commodities

# Key Commodities Futures

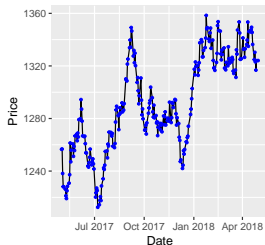
**WTI 1st contract**

Last: 67.93 1D ret: -0.25% L: 42.53 H: 68.64



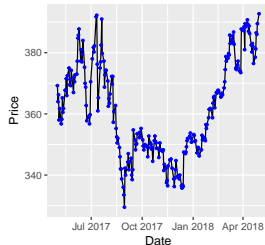
**Gold**

Last: 1,324.1 1D ret: 0.01% L: 1,212.46 H: 1



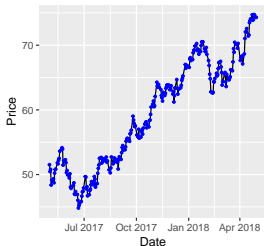
**Corn**

Last: 392.75 1D ret: 0.83% L: 329.5 H: 392.75



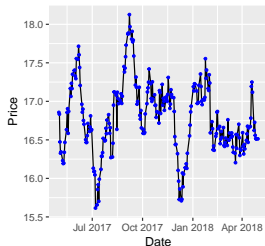
**Brent 1st contract**

Last: 74.3 1D ret: -0.46% L: 44.82 H: 74.74



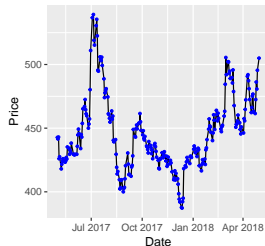
**Silver**

Last: 16.51 1D ret: 0.02% L: 15.62 H: 18.13



**Wheat**

Last: 505 1D ret: 1.92% L: 387.25 H: 539.25

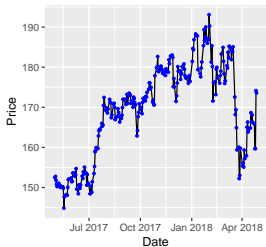


Select Names

# FAANGS

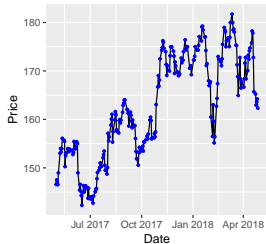
## Facebook

Last: 173.59 1D ret: -0.33% L: 144.85 H: 193



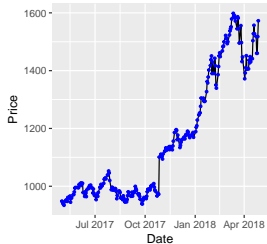
## Apple

Last: 162.32 1D ret: -1.16% L: 142.27 H: 181



## Amazon

Last: 1,572.62 1D ret: 3.60% L: 934.15 H: 1,600



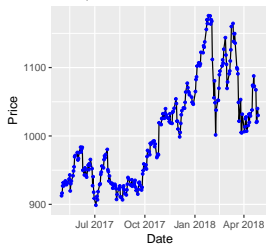
## Netflix

Last: 311.76 1D ret: -0.71% L: 146.17 H: 336



## Alphabet

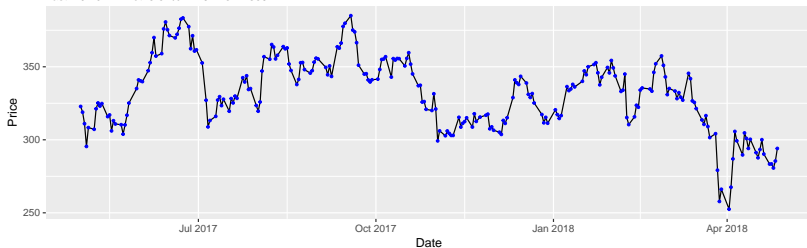
Last: 1,030.05 1D ret: -0.96% L: 898.7 H: 1,175.84



# Tech - special interest

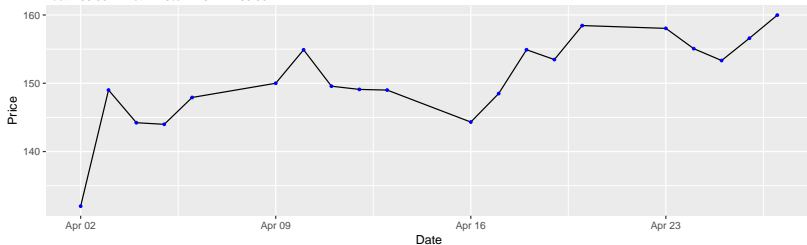
## Tesla

Last: 294.07 1D ret: 3.01% L: 252.48 H: 385



## Spotify

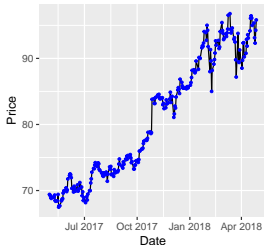
Last: 159.98 1D ret: 2.16% L: 132 H: 159.98



# Tech - Software & Services

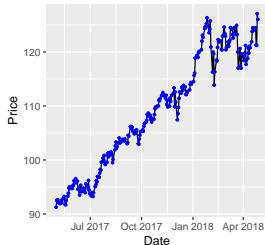
**Microsoft**

Last: 95.82 1D ret: 1.65% L: 67.48 H: 96.77



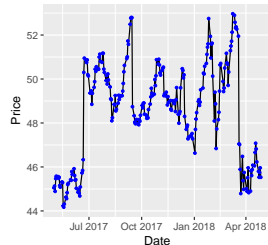
**Visa**

Last: 126.01 1D ret: -0.84% L: 91.26 H: 127.1



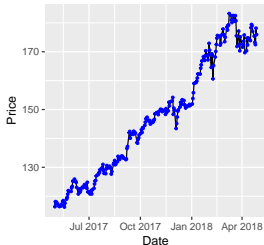
**Oracle**

Last: 45.53 1D ret: -0.94% L: 44.17 H: 52.97



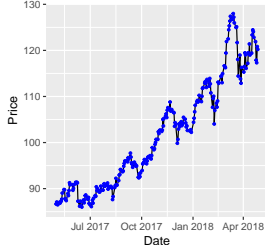
**Mastercard**

Last: 175.94 1D ret: -1.25% L: 116.24 H: 183



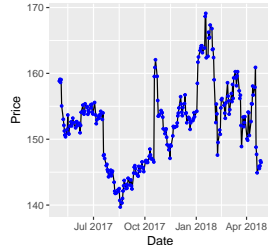
**SalesForce**

Last: 120.22 1D ret: -0.50% L: 86 H: 127.99



**IBM**

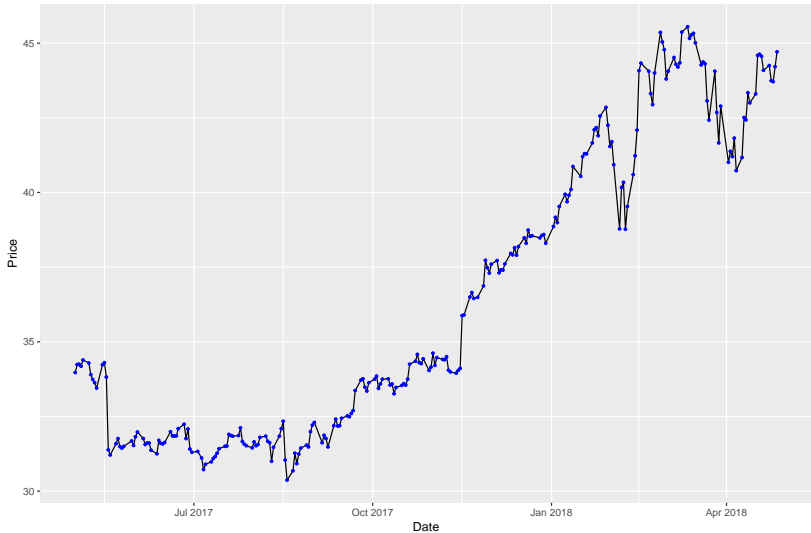
Last: 146.48 1D ret: -0.16% L: 139.7 H: 169.1



# Tech - Hardware & Equipment

CISCO

Last: 44.71 1D ret: 1.13% L: 30.37 H: 45.55

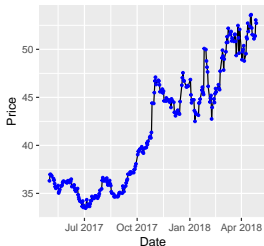




# Tech - Semiconductors & Equipment

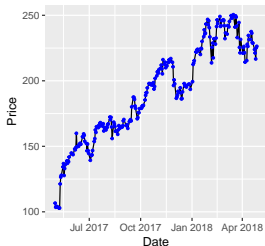
## Intel

Last: 52.73 1D ret: -0.60% L: 33.46 H: 53.61



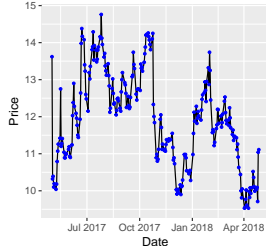
## Nvidia

Last: 226.33 1D ret: 0.49% L: 102.77 H: 250.4



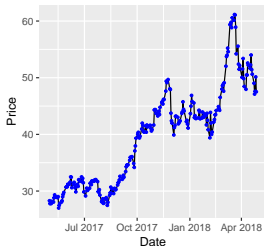
## AMD

Last: 11.11 1D ret: 0.63% L: 9.53 H: 14.76



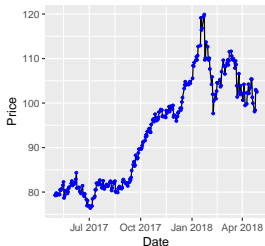
## Micron

Last: 47.52 1D ret: -5.23% L: 27 H: 61.15



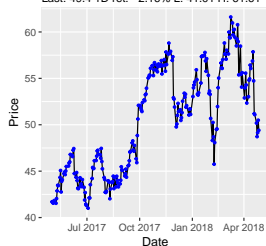
## Texas Instrument

Last: 102.51 1D ret: -0.20% L: 76.41 H: 119.4



## Applied Materials

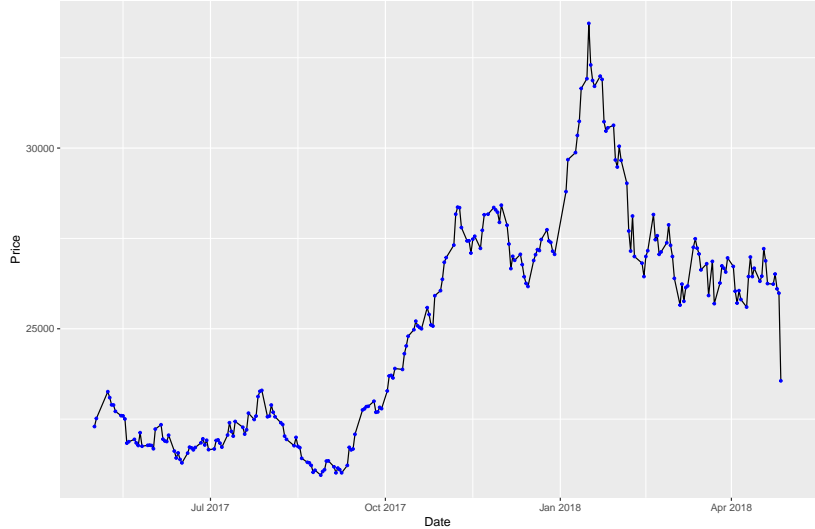
Last: 49.4 1D ret: -2.16% L: 41.01 H: 61.61



# Robotics

## FANUC

Last: 23,560 1D ret: -9.33% L: 20,950 H: 33,450



# US Banks

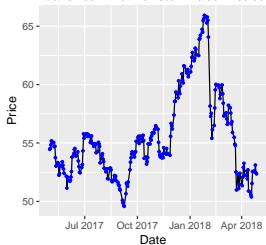
**JP Morgan**

Last: 109.4 1D ret: -0.64% L: 82.15 H: 118.7



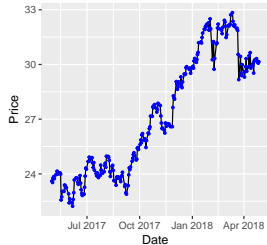
**Wells Fargo**

Last: 52.36 1D ret: -0.15% L: 49.58 H: 65.93



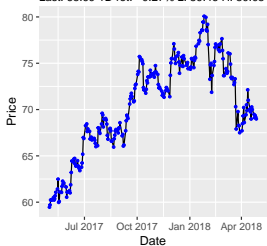
**Bank of America**

Last: 30.15 1D ret: 0.27% L: 22.23 H: 32.84



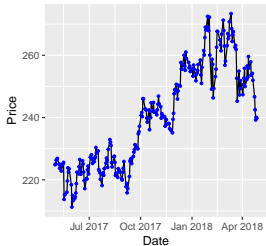
**Citigroup**

Last: 68.99 1D ret: -0.27% L: 59.46 H: 80.08



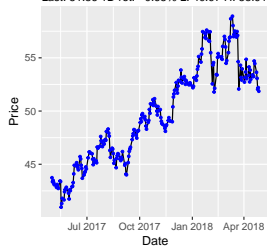
**Goldman Sachs**

Last: 239.8 1D ret: -0.12% L: 211.26 H: 273.3



**Morgan Stanley**

Last: 51.86 1D ret: -0.65% L: 40.97 H: 58.91



# Asset Managers

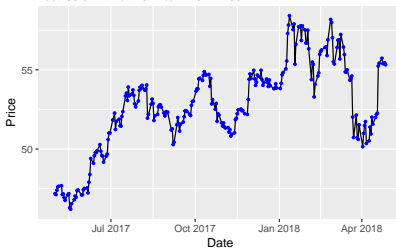
## BlackRock

Last: 524.65 1D ret: 0.37% L: 380.5 H: 593.26



## Bank of New York

Last: 55.32 1D ret: -0.22% L: 46.2 H: 58.42



## State Street

Last: 100.26 1D ret: -0.33% L: 79.82 H: 112.71



## Northern Trust

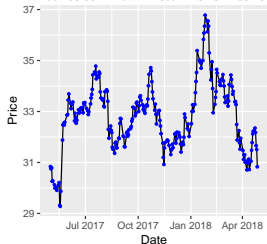
Last: 107.52 1D ret: 0.08% L: 85.76 H: 110.7



# Private equity

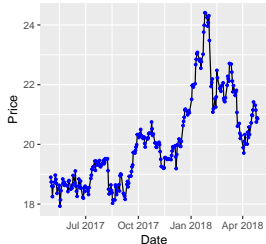
**BlackStone Group**

Last: 30.83 1D ret: -2.16% L: 29.28 H: 36.78



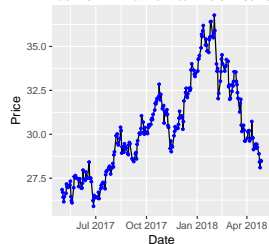
**KKR & Co LP**

Last: 20.86 1D ret: -0.14% L: 17.93 H: 24.41



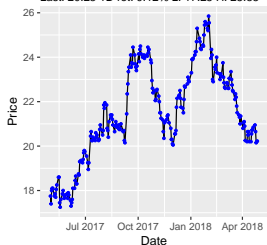
**Apollo Global**

Last: 28.47 1D ret: -0.14% L: 25.9 H: 36.78



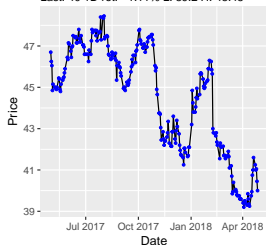
**Carlyle Group**

Last: 20.23 1D ret: 0.12% L: 17.25 H: 25.85



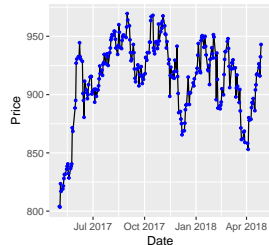
**Oaktree Capital**

Last: 40 1D ret: -1.11% L: 39.2 H: 48.45



**3i**

Last: 943 1D ret: 1.14% L: 803.5 H: 969.5



# Cryptocurrencies

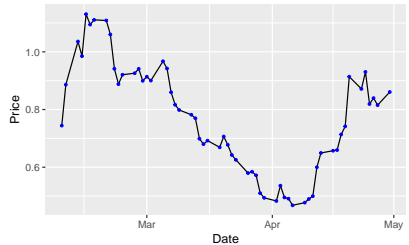
## Bitcoin

Last: 9,406.71 1D ret: 4.79% L: 1,435.89 H: 18,674.48



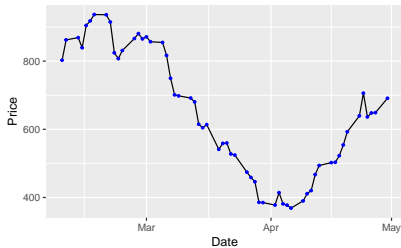
## Ripple

Last: 0.86 1D ret: 5.58% L: 0.47 H: 1.13



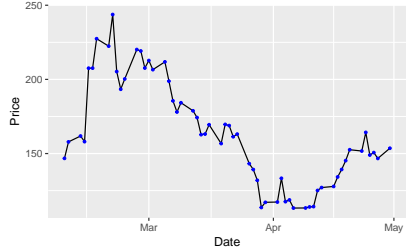
## Ethereum

Last: 691.09 1D ret: 6.50% L: 369.04 H: 936.64



## Litecoin

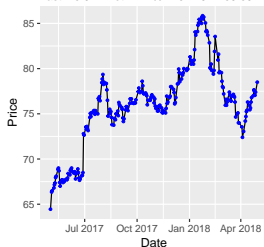
Last: 153.59 1D ret: 4.69% L: 113.25 H: 243.74



# Chinese stocks

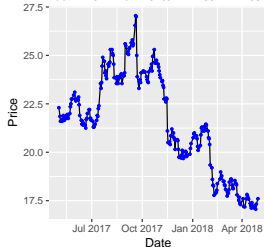
**HSBC**

Last: 78.5 1D ret: 1.42% L: 64.45 H: 85.85



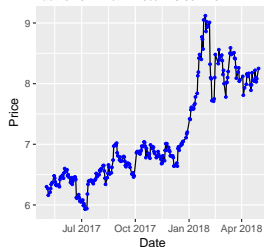
**China Merchants**

Last: 17.6 1D ret: 1.62% L: 17.06 H: 27.05



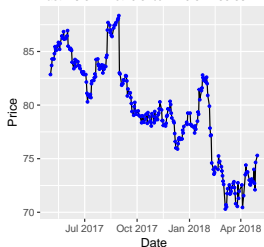
**China Construction Bank**

Last: 8.25 1D ret: 2.10% L: 5.93 H: 9.12



**China Mobile**

Last: 75.3 1D ret: 0.87% L: 70.3 H: 88.35



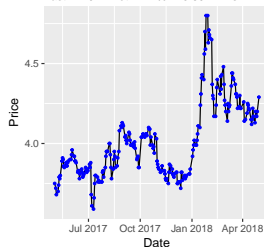
**ICBC**

Last: 6.95 1D ret: 2.51% L: 4.87 H: 7.44



**Bank of China**

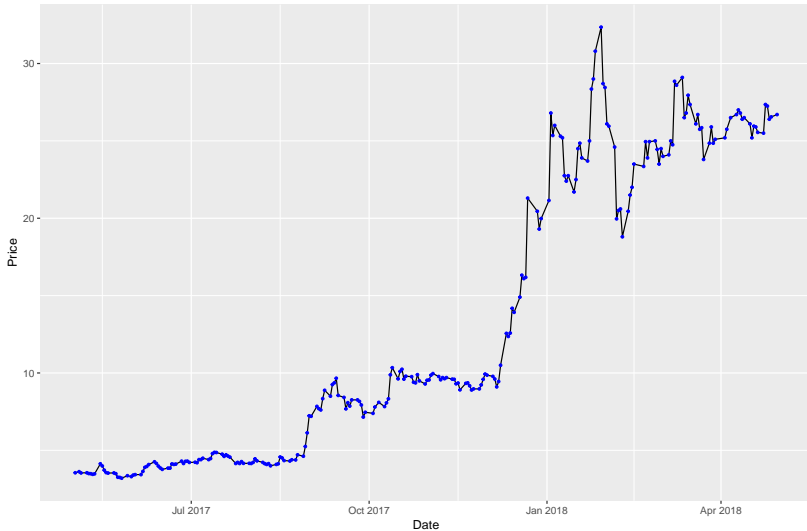
Last: 4.29 1D ret: 2.14% L: 3.59 H: 4.8



# Chinese stocks 2

Genscript

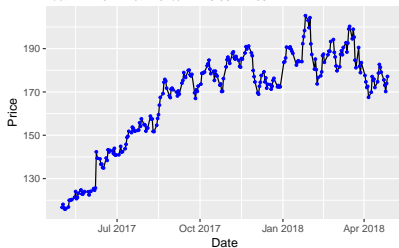
Last: 26.7 1D ret: 0.56% L: 3.2 H: 32.35



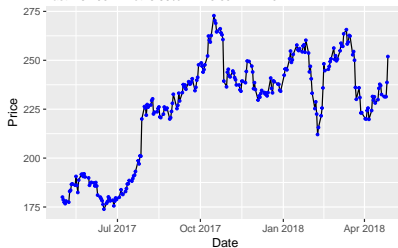


**Alibaba**

Last: 177.16 1D ret: 1.87% L: 115.86 H: 205.22

**Baidu**

Last: 251.93 1D ret: 5.55% L: 173.88 H: 272.82

**Tencent**

Last: 49.48 1D ret: 0.08% L: 31.26 H: 60.96

**Baozun**

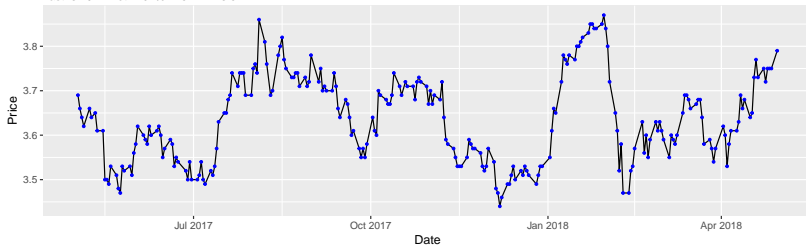
Last: 43.76 1D ret: 0.16% L: 15.7 H: 51.3



# Singapore stocks

## Capitaland

Last: 3.79 1D ret: 1.07% L: 3.44 H: 3.87



## Genting

Last: 1.16 1D ret: -2.52% L: 1.03 H: 1.39



Watch