

Daily Monitor

09 May, 2018

Themes for 18Q2

1. Room to run

- ▶ Test

2. Inflation come back

3. Reduced reward for risk

UK

GBPUSD

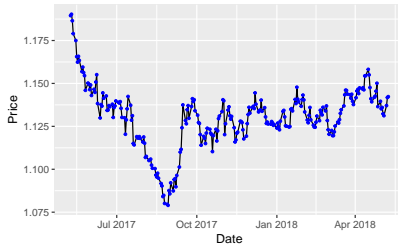
GBPUSD Curncy

Last: 1.35 1D ret: 0.01% L: 1.26 H: 1.43



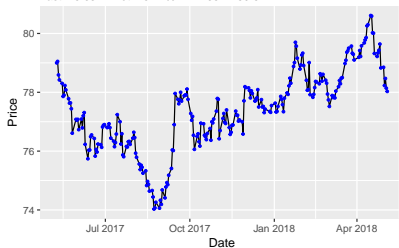
GBPEUR Curncy

Last: 1.14 1D ret: 0.04% L: 1.08 H: 1.19



BoE Broad FX index

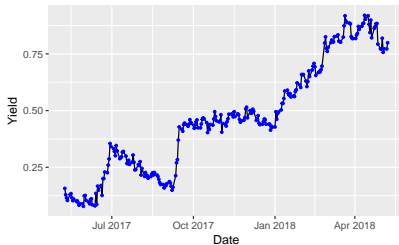
Last: 78.03 1D ret: -0.14% L: 74.03 H: 80.61



UK Nominal Yields

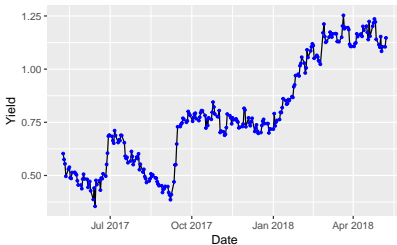
GTGBP2Y Govt

Last: 0.799 1D yld chg: 0.030% L: 0.08 H: 0.92



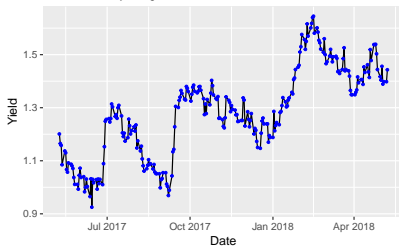
GTGBP5Y Govt

Last: 1.147 1D yld chg: 0.040% L: 0.36 H: 1.25



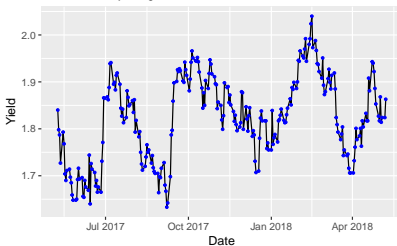
GTGBP10Y Govt

Last: 1.443 1D yld chg: 0.040% L: 0.92 H: 1.64



GTGBP30Y Govt

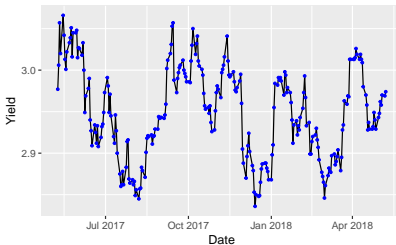
Last: 1.863 1D yld chg: 0.040% L: 1.63 H: 2.04



UK Breakevens

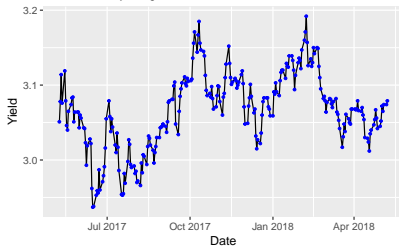
UKGGBE05Y Index

Last: 2.974 1D yld chg: 0.010% L: 2.84 H: 3.07



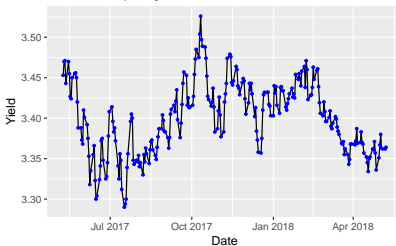
UKGGBE10Y Index

Last: 3.079 1D yld chg: 0.010% L: 2.94 H: 3.19



UKGGBE30Y Index

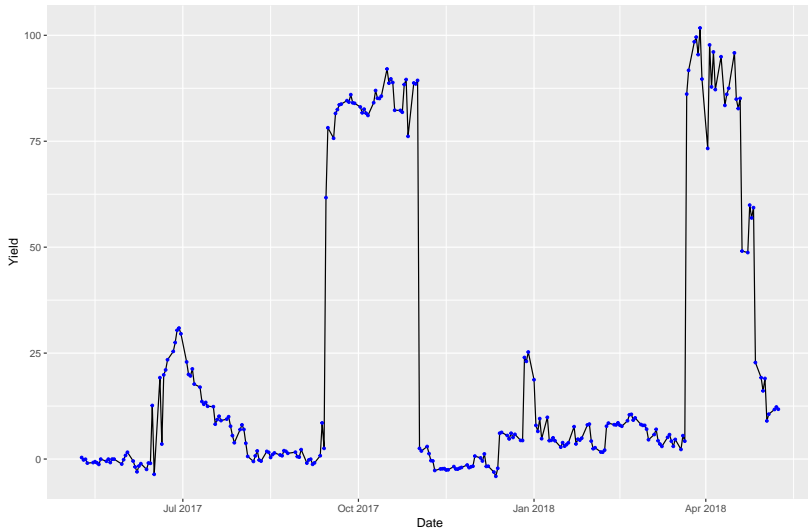
Last: 3.364 1D yld chg: 0.000% L: 3.29 H: 3.53



UK Hike Probability

OIS-implied hike probability at next MPC meeting

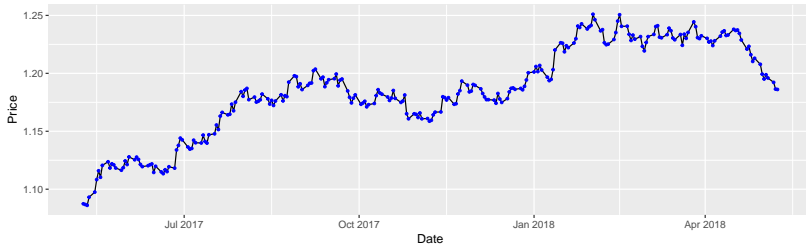
Last: 11.757 1D yld chg: -0.530% L: -4.08 H: 101.74



Europe

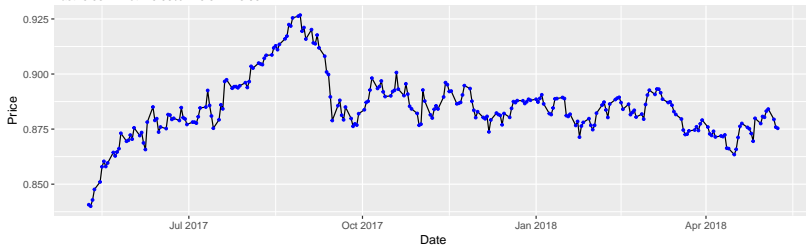
EURUSD Curncy

Last: 1.19 1D ret: -0.03% L: 1.09 H: 1.25



EURGBP Curncy

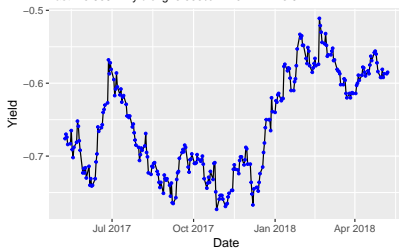
Last: 0.88 1D ret: -0.06% L: 0.84 H: 0.93



German Nominal Yields

GTDEM2Y Govt

Last: -0.585 1D yld chg: 0.000% L: -0.77 H: -0.51



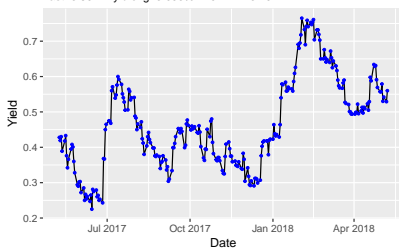
GTDEM5Y Govt

Last: -0.062 1D yld chg: 0.020% L: -0.47 H: 0.12



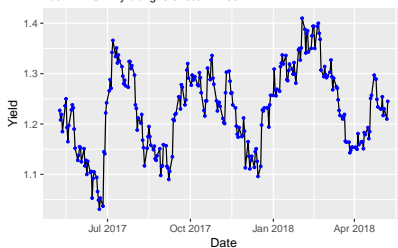
GTDEM10Y Govt

Last: 0.56 1D yld chg: 0.030% L: 0.22 H: 0.76



GTDEM30Y Govt

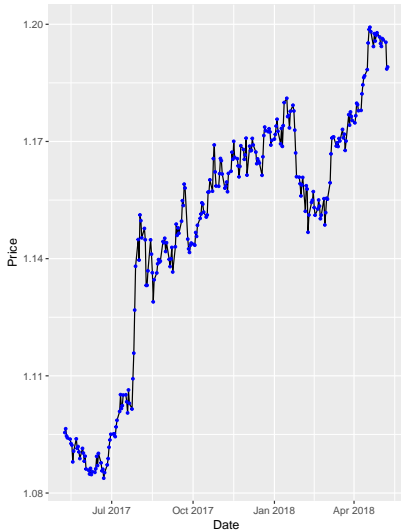
Last: 1.245 1D yld chg: 0.040% L: 1.03 H: 1.41



Swiss

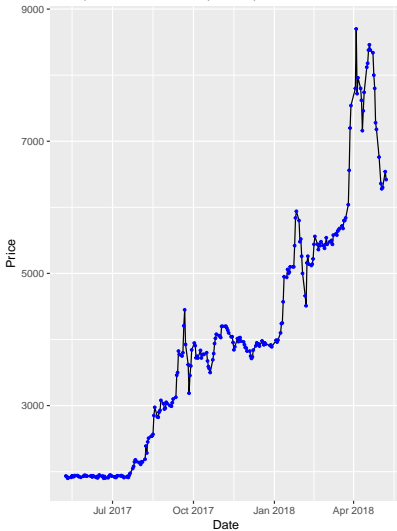
EURCHF Curncy

Last: 1.19 1D ret: 0.04% L: 1.08 H: 1.2



SNBN SW Equity

Last: 6,420 1D ret: -1.83% L: 1,900 H: 8,700

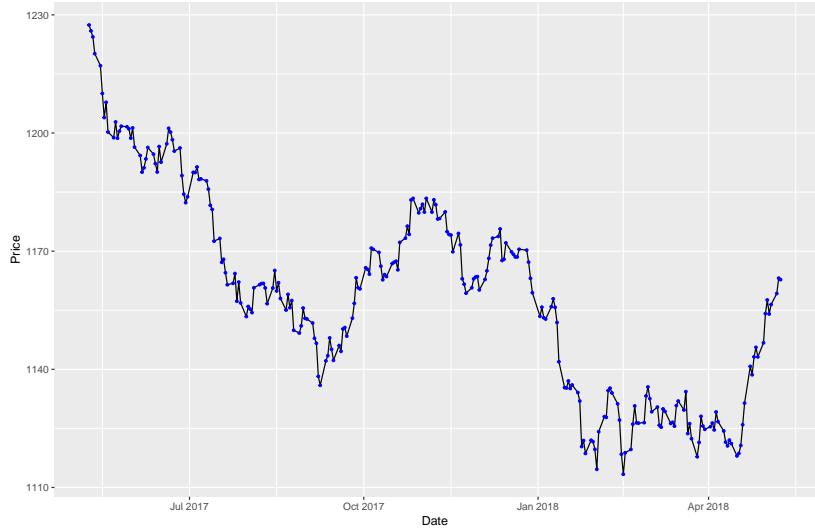


US

USD

Bloomberg Dollar Spot Index

Last: 1,162.77 1D ret: -0.03% L: 1,113.35 H: 1,227.43



US Nominal Yields

GT2 Govt

Last: 2.52 1D yld chg: 0.010% L: 1.25 H: 2.52



GT5 Govt

Last: 2.825 1D yld chg: 0.010% L: 1.63 H: 2.84



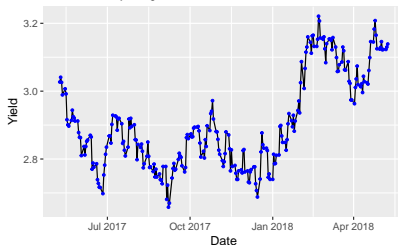
GT10 Govt

Last: 2.986 1D yld chg: 0.010% L: 2.04 H: 3.03



GT30 Govt

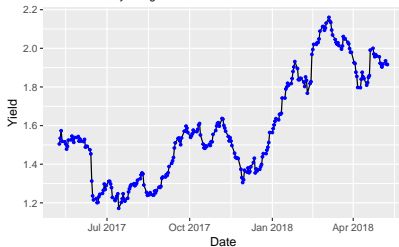
Last: 3.139 1D yld chg: 0.010% L: 2.66 H: 3.22



US Breakeven Yields

USGGBE02 Index

Last: 1.916 1D yld chg: 0.000% L: 1.17 H: 2.16



USGGBE05 Index

Last: 2.1156 1D yld chg: 0.000% L: 1.56 H: 2.15



USGGBE10 Index

Last: 2.1673 1D yld chg: 0.000% L: 1.67 H: 2.19



USGGBE30 Index

Last: 2.1752 1D yld chg: 0.000% L: 1.81 H: 2.19



Equities Indices

US Equities

S&P500

Last: 2,671.92 1D ret: -0.03% L: 2,357.03 H: 2,872.87



Dow Jones

Last: 24,360.21 1D ret: 0.01% L: 20,606.93 H: 26,616.71



NASDAQ Composite

Last: 7,266.9 1D ret: 0.02% L: 6,011.24 H: 7,588.32



Russell 2000

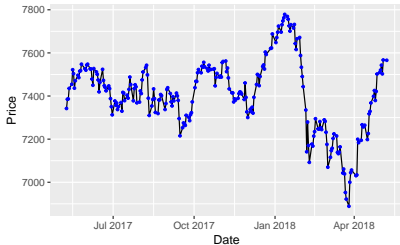
Last: 1,586.39 1D ret: 0.47% L: 1,355.89 H: 1,610.71



UK Equities

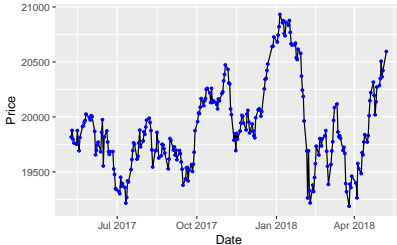
FTSE 100

Last: 7,565.75 1D ret: -0.02% L: 6,888.69 H: 7,778.64



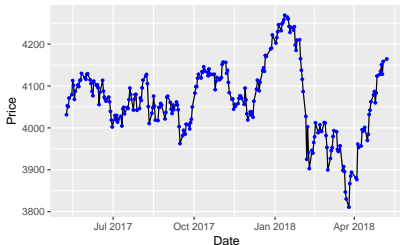
FTSE 250

Last: 20,594.72 1D ret: 0.85% L: 19,187.09 H: 20,932.56



FTSE All Share

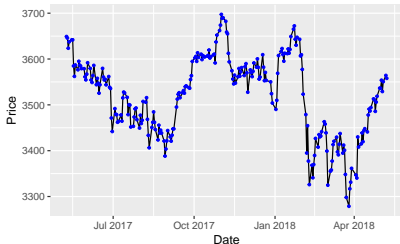
Last: 4,164.36 1D ret: 0.14% L: 3,810.81 H: 4,268.89



Core Europe Equities

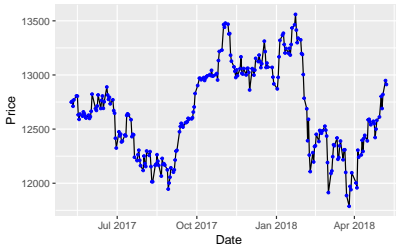
EuroStoxx

Last: 3,557.88 1D ret: -0.18% L: 3,278.72 H: 3,697.4



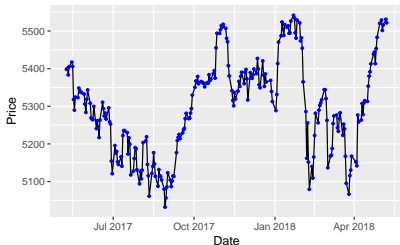
German DAX

Last: 12,912.21 1D ret: -0.28% L: 11,787.26 H: 13,559.6



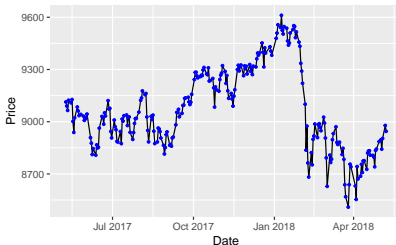
France CAC

Last: 5,521.93 1D ret: -0.17% L: 5,031.92 H: 5,541.99



Swiss SMI

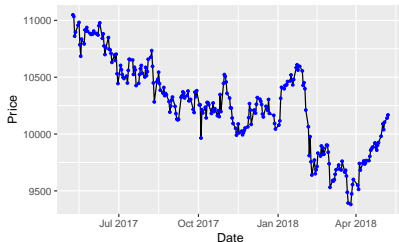
Last: 8,944.9 1D ret: -0.38% L: 8,509.29 H: 9,611.61



Periphery Europe Equities

Spain IBEX

Last: 10,168.1 1D ret: 0.27% L: 9,381 H: 11,049.2



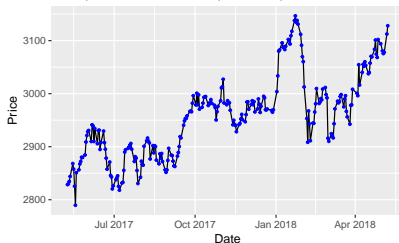
Italy MIB

Last: 24,142.54 1D ret: -1.64% L: 20,584.23 H: 24,544.26



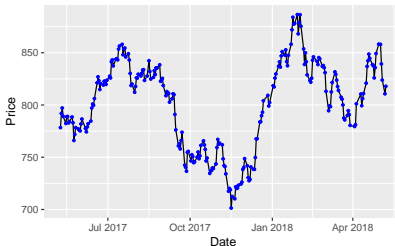
Portugal PSI

Last: 3,128.06 1D ret: 0.50% L: 2,789.56 H: 3,146.71



Greece ASE

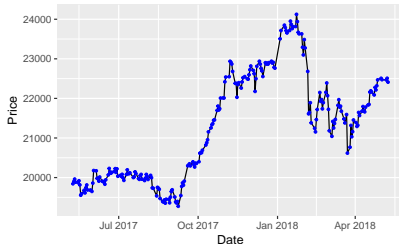
Last: 817.92 1D ret: 0.89% L: 701.36 H: 886.54



Asia Equities

Nikkei

Last: 22,410.77 1D ret: -0.44% L: 19,274.82 H: 24,124.15



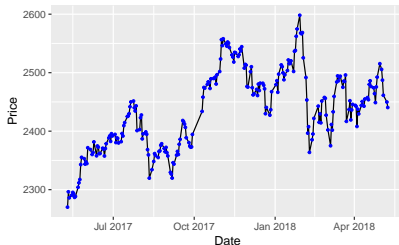
Hang Seng

Last: 30,402.81 1D ret: 1.36% L: 24,889.03 H: 33,154.12



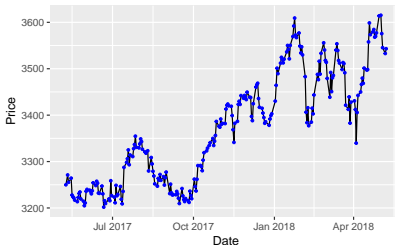
KOSPI

Last: 2,440.46 1D ret: -0.38% L: 2,270.12 H: 2,598.19



STI

Last: 3,543.17 1D ret: 0.29% L: 3,201.77 H: 3,615.28

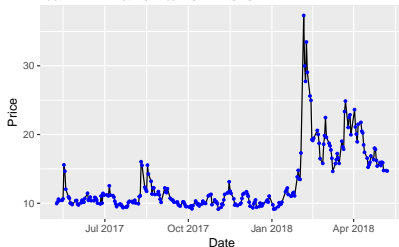


Volatility

Key Volatility Indices

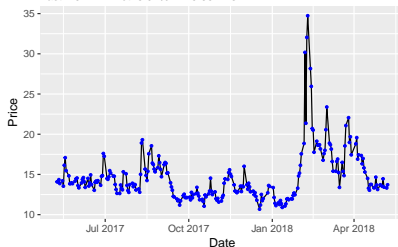
VIX

Last: 14.71 1D ret: -0.27% L: 9.14 H: 37.32



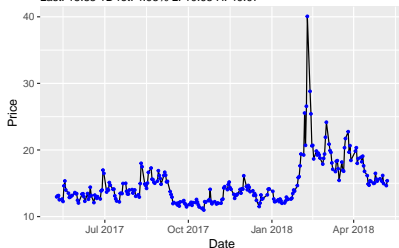
VSTOXX

Last: 13.72 1D ret: 3.01% L: 10.68 H: 34.74



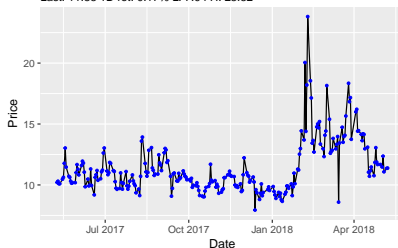
VDAX

Last: 15.38 1D ret: 4.98% L: 10.98 H: 40.07



VFTSE

Last: 11.38 1D ret: 0.17% L: 7.94 H: 23.82

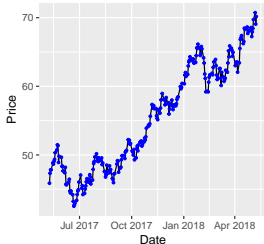


Commodities

Key Commodities Futures

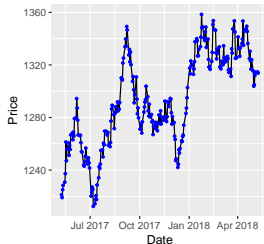
WTI 1st contract

Last: 70.17 1D ret: 1.61% L: 42.53 H: 70.73



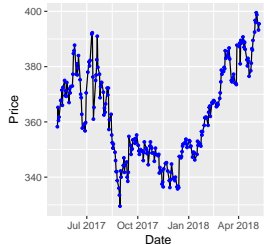
Gold

Last: 1,313.83 1D ret: -0.06% L: 1,212.46 H



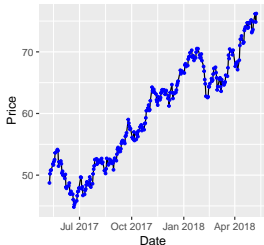
Corn

Last: 395.5 1D ret: 0.57% L: 329.5 H: 399.5



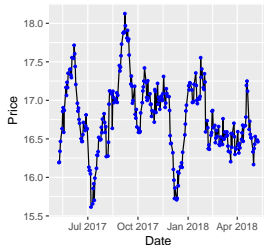
Brent 1st contract

Last: 76.22 1D ret: 1.83% L: 44.82 H: 76.22



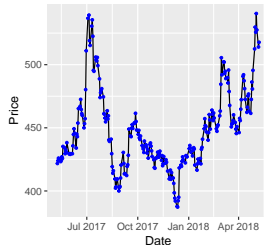
Silver

Last: 16.46 1D ret: -0.13% L: 15.62 H: 18.13



Wheat

Last: 517.75 1D ret: 0.73% L: 387.25 H: 540.5

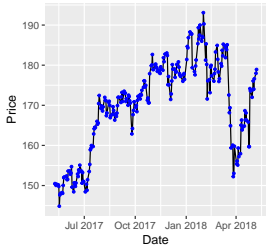


Select Names

FAANGS

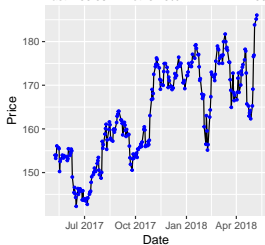
Facebook

Last: 178.92 1D ret: 0.53% L: 144.85 H: 193.6



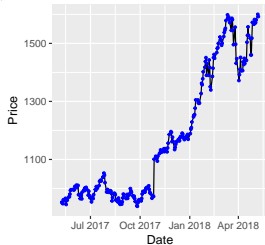
Apple

Last: 186.05 1D ret: 0.48% L: 142.27 H: 186.6



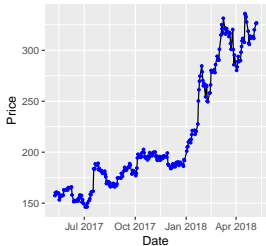
Amazon

Last: 1,592.39 1D ret: -0.48% L: 938.6 H: 1,611.1



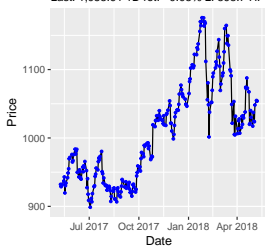
Netflix

Last: 326.89 1D ret: 0.19% L: 146.17 H: 336.6



Alphabet

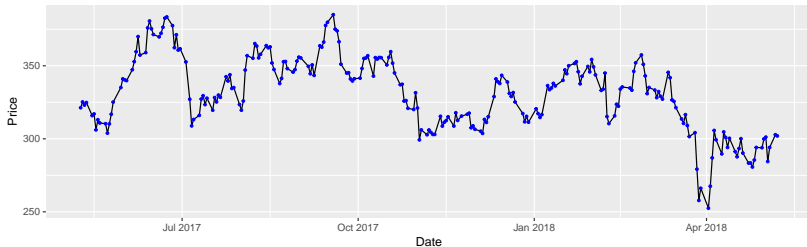
Last: 1,053.91 1D ret: -0.08% L: 898.7 H: 1,175.84



Tech - special interest

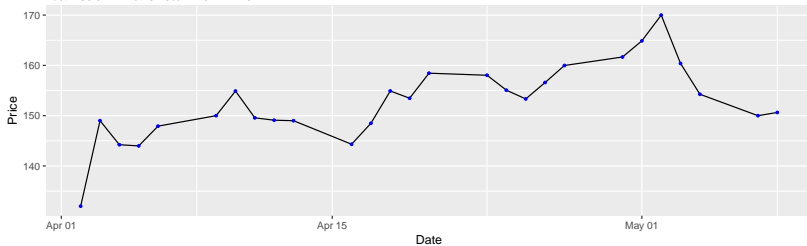
Tesla

Last: 301.97 1D ret: -0.26% L: 252.48 H: 385



Spotify

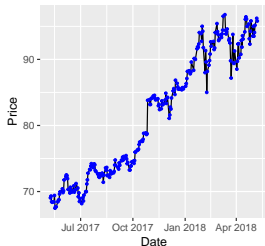
Last: 150.64 1D ret: 0.43% L: 132 H: 170



Tech - Software & Services

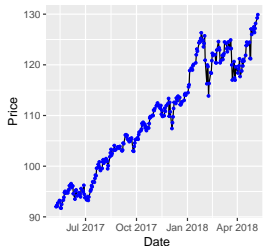
Microsoft

Last: 95.81 1D ret: -0.43% L: 67.48 H: 96.77



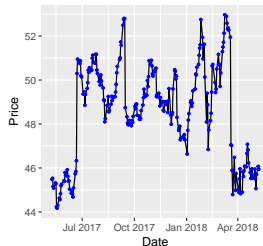
Visa

Last: 129.9 1D ret: 0.50% L: 91.71 H: 129.9



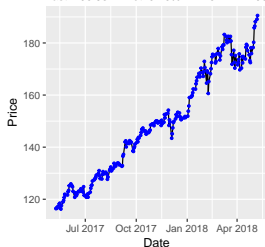
Oracle

Last: 45.94 1D ret: -0.28% L: 44.17 H: 52.97



Mastercard

Last: 190.53 1D ret: 0.76% L: 116.24 H: 190.53



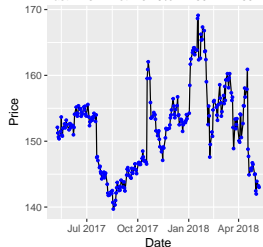
SalesForce

Last: 128.75 1D ret: 1.40% L: 86 H: 128.75



IBM

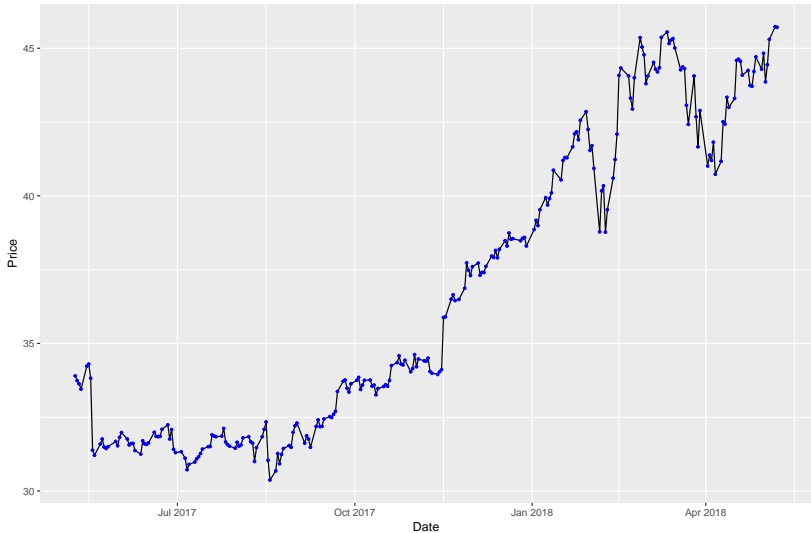
Last: 143 1D ret: -0.15% L: 139.7 H: 169.12



Tech - Hardware & Equipment

CISCO

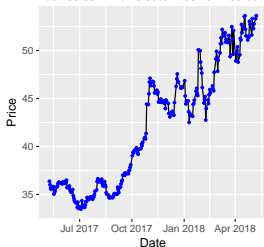
Last: 45.71 1D ret: -0.04% L: 30.37 H: 45.73



Tech - Semiconductors & Equipment

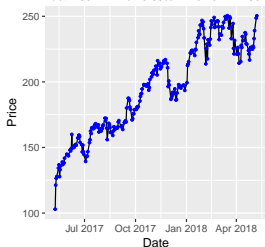
Intel

Last: 53.63 1D ret: 0.56% L: 33.46 H: 53.63



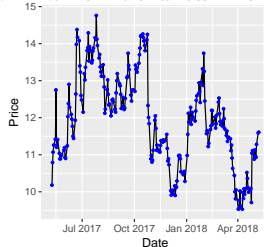
Nvidia

Last: 250.4 1D ret: 0.69% L: 102.94 H: 250.4



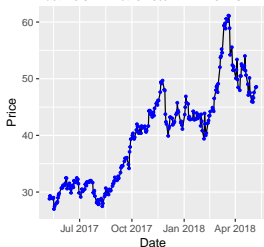
AMD

Last: 11.61 1D ret: 0.17% L: 9.53 H: 14.76



Micron

Last: 48.57 1D ret: 0.19% L: 27 H: 61.15



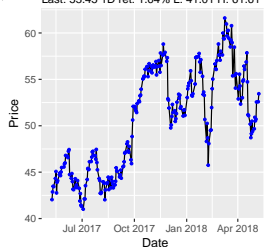
Texas Instrument

Last: 105.46 1D ret: 0.91% L: 76.41 H: 119.8



Applied Materials

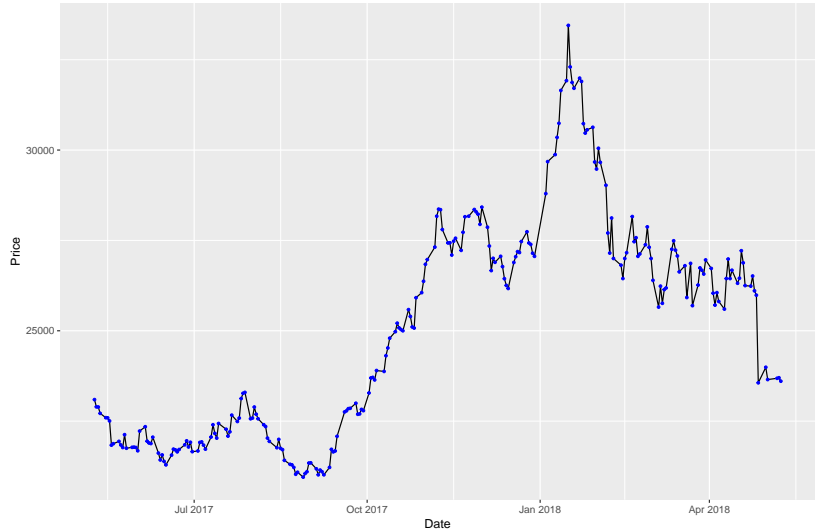
Last: 53.45 1D ret: 1.64% L: 41.01 H: 61.61



Robotics

FANUC

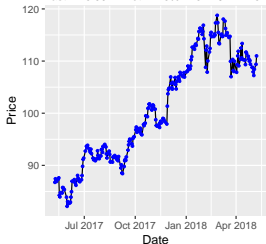
Last: 23,605 1D ret: -0.40% L: 20,950 H: 33,450



US Banks

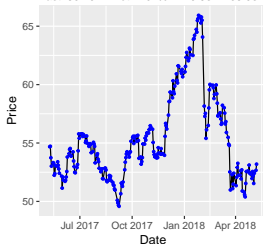
JP Morgan

Last: 110.99 1D ret: 1.48% L: 82.15 H: 118.7



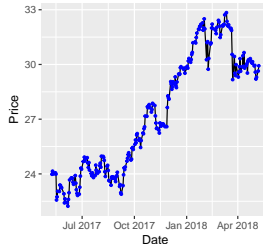
Wells Fargo

Last: 53.19 1D ret: 1.01% L: 49.58 H: 65.93



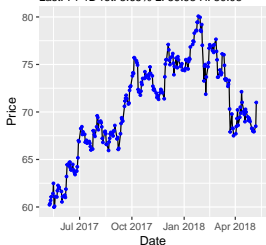
Bank of America

Last: 29.93 1D ret: 0.98% L: 22.23 H: 32.84



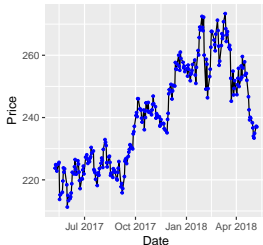
Citigroup

Last: 71 1D ret: 3.65% L: 59.98 H: 80.08



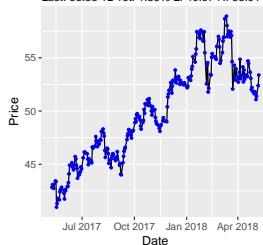
Goldman Sachs

Last: 237 1D ret: -0.08% L: 211.26 H: 273.38



Morgan Stanley

Last: 53.38 1D ret: 1.89% L: 40.97 H: 58.91



Asset Managers

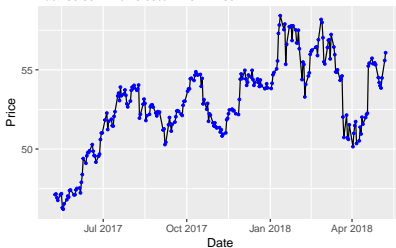
BlackRock

Last: 519.93 1D ret: -0.70% L: 380.5 H: 593.26



Bank of New York

Last: 56.08 1D ret: 0.88% L: 46.2 H: 58.42



State Street

Last: 99.3 1D ret: 0.81% L: 79.82 H: 112.71



Northern Trust

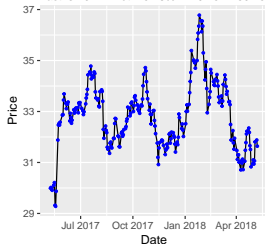
Last: 105.45 1D ret: 0.09% L: 85.76 H: 110.7



Private equity

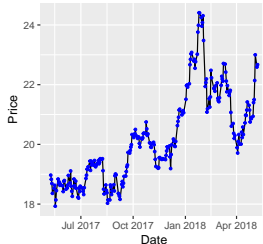
BlackStone Group

Last: 31.64 1D ret: -0.75% L: 29.28 H: 36.78



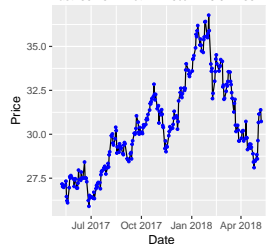
KKR & Co LP

Last: 22.67 1D ret: 0.35% L: 17.93 H: 24.41



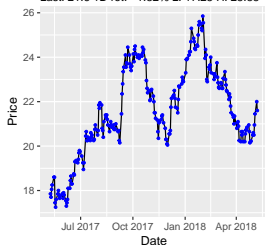
Apollo Global

Last: 30.73 1D ret: -2.10% L: 25.9 H: 36.78



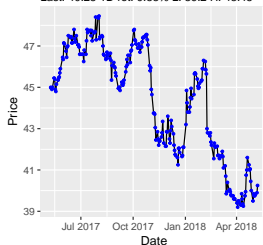
Carlyle Group

Last: 21.6 1D ret: -1.82% L: 17.25 H: 25.85



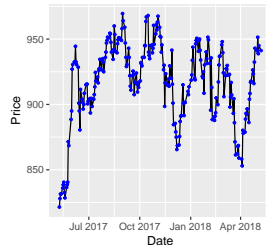
Oaktree Capital

Last: 40.25 1D ret: 0.88% L: 39.2 H: 48.45



3i

Last: 941.2 1D ret: -0.40% L: 821.5 H: 969.5



Cryptocurrencies

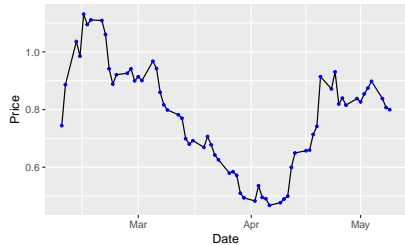
Bitcoin

Last: 9,158.55 1D ret: -0.03% L: 1,691.8 H: 18,674.48



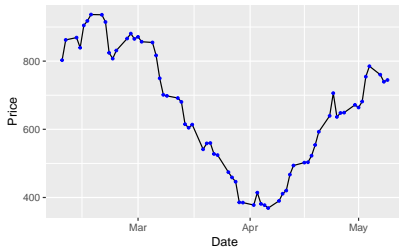
Ripple

Last: 0.8 1D ret: -0.90% L: 0.47 H: 1.13



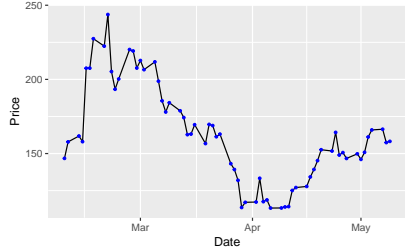
Ethereum

Last: 744.6 1D ret: 0.69% L: 369.04 H: 936.64



Litecoin

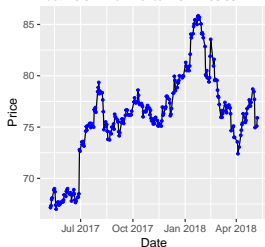
Last: 158.22 1D ret: 0.52% L: 113.25 H: 243.74



Chinese stocks

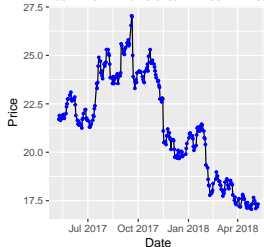
HSBC

Last: 75.9 1D ret: 1.07% L: 67 H: 85.85



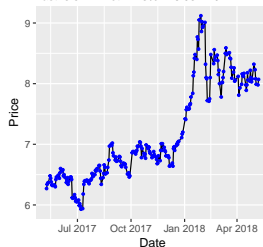
China Merchants

Last: 17.32 1D ret: 0.81% L: 17.06 H: 27.05



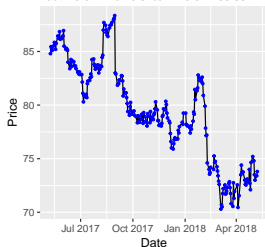
China Construction Bank

Last: 8.07 1D ret: 1.13% L: 5.93 H: 9.12



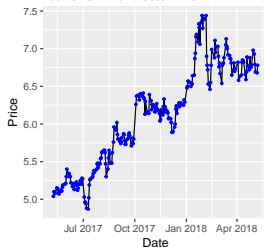
China Mobile

Last: 73.8 1D ret: 0.54% L: 70.3 H: 88.35



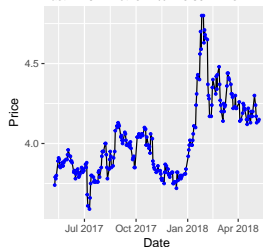
ICBC

Last: 6.78 1D ret: 1.50% L: 4.87 H: 7.44



Bank of China

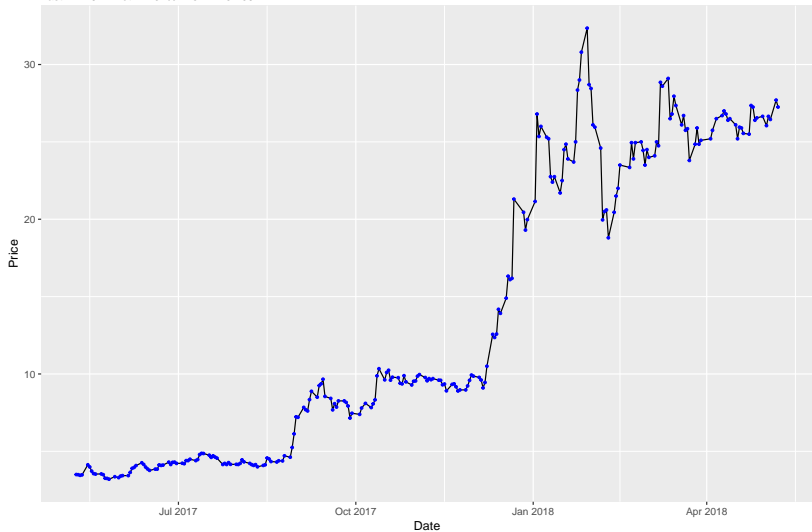
Last: 4.15 1D ret: 0.24% L: 3.59 H: 4.8



Chinese stocks 2

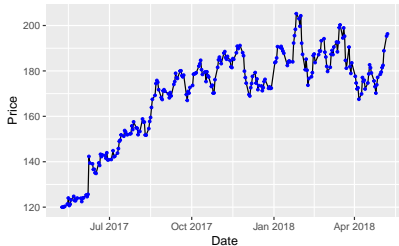
Genscript

Last: 27.25 1D ret: -1.62% L: 3.2 H: 32.35

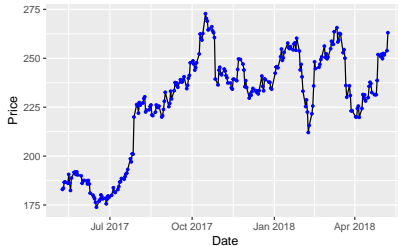


Alibaba

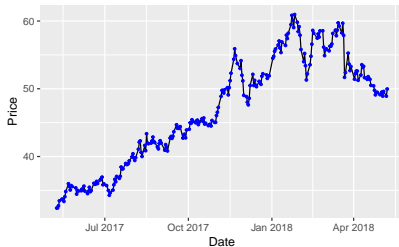
Last: 196.31 1D ret: 0.49% L: 119.98 H: 205.22

**Baidu**

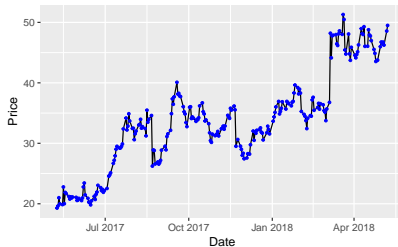
Last: 263.09 1D ret: 3.62% L: 173.88 H: 272.82

**Tencent**

Last: 49.97 1D ret: 2.17% L: 32.39 H: 60.96

**Baozun**

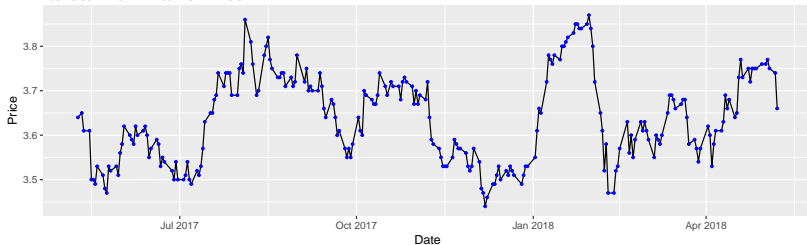
Last: 49.5 1D ret: 1.91% L: 19.29 H: 51.3



Singapore stocks

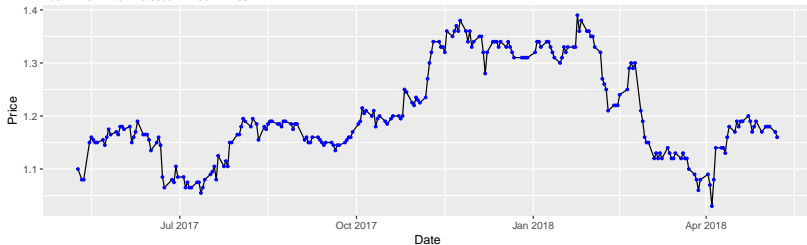
Capitaland

Last: 3.66 1D ret: -2.14% L: 3.44 H: 3.87



Genting

Last: 1.16 1D ret: -0.85% L: 1.03 H: 1.39



Watch