

Daily Monitor

24 April, 2018

UK

Europe

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

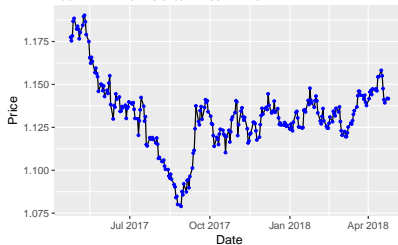
GBPUSD Curncy

Last: 1.39 1D ret: 0.01% L: 1.26 H: 1.43



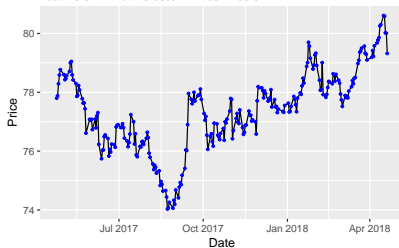
GBPEUR Curncy

Last: 1.14 1D ret: -0.02% L: 1.08 H: 1.19



BoE Broad FX index

Last: 79.32 1D ret: -0.86% L: 74.03 H: 80.61



UK Nominal Yields

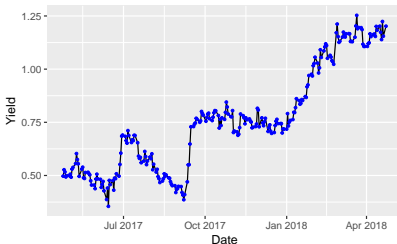
GTGBP2Y Govt

Last: 0.863 1D yld chg: 0.040% L: 0.07 H: 0.92



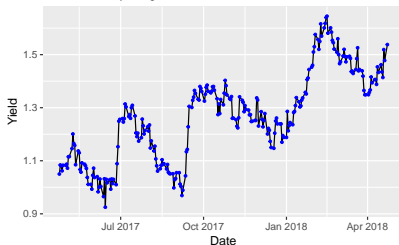
GTGBP5Y Govt

Last: 1.202 1D yld chg: 0.050% L: 0.36 H: 1.25



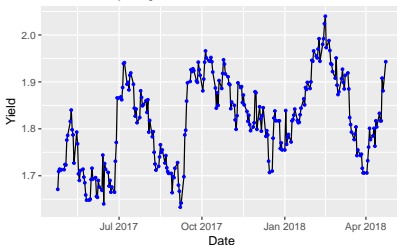
GTGBP10Y Govt

Last: 1.538 1D yld chg: 0.060% L: 0.92 H: 1.64



GTGBP30Y Govt

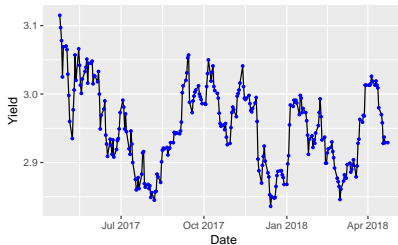
Last: 1.943 1D yld chg: 0.060% L: 1.63 H: 2.04



UK Breakevens

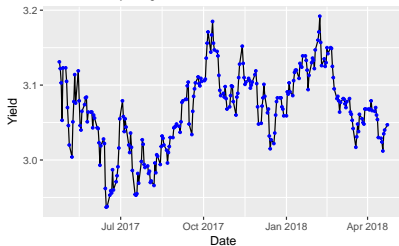
UKGGBE05Y Index

Last: 2.929 1D yld chg: 0.000% L: 2.84 H: 3.12



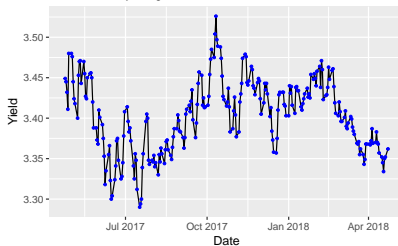
UKGGBE10Y Index

Last: 3.047 1D yld chg: 0.010% L: 2.94 H: 3.19



UKGGBE30Y Index

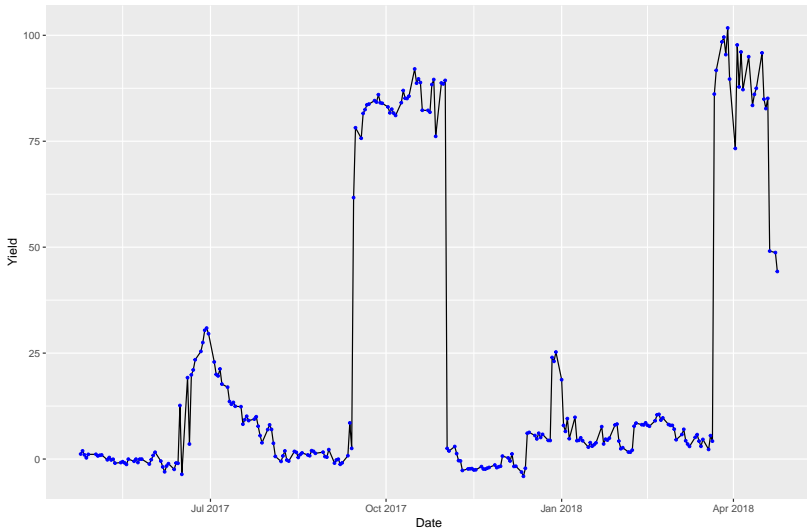
Last: 3.362 1D yld chg: 0.010% L: 3.29 H: 3.53



UK Hike Probability

OIS-implied hike probability at next MPC meeting

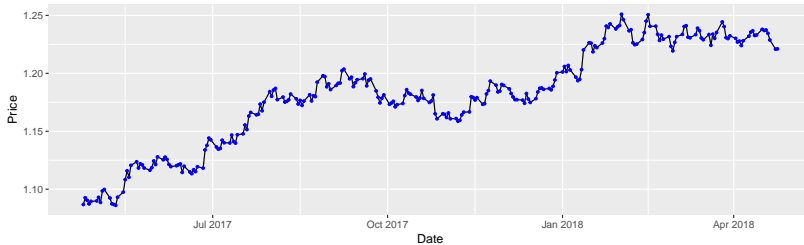
Last: 44.264 1D yld chg: -4.460% L: -4.08 H: 101.74



Europe

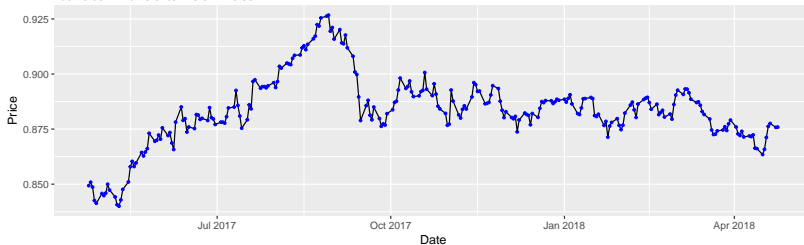
EURUSD Curncy

Last: 1.22 1D ret: 0.02% L: 1.09 H: 1.25



EURGBP Curncy

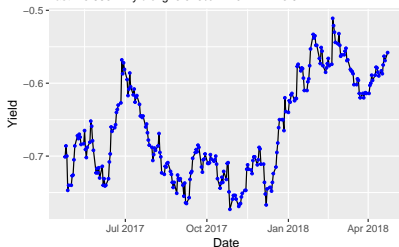
Last: 0.88 1D ret: 0.01% L: 0.84 H: 0.93



German Nominal Yields

GTDEM2Y Govt

Last: -0.558 1D yld chg: 0.010% L: -0.77 H: -0.51



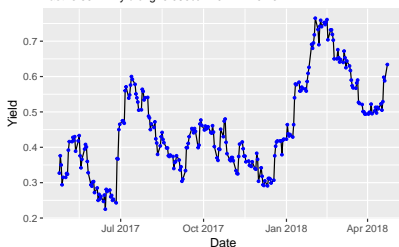
GTDEM5Y Govt

Last: -0.003 1D yld chg: 0.030% L: -0.47 H: 0.12



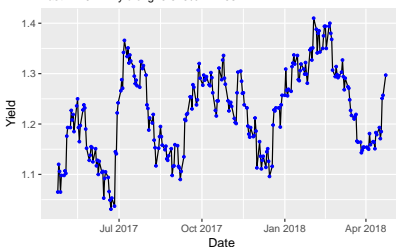
GTDEM10Y Govt

Last: 0.634 1D yld chg: 0.050% L: 0.22 H: 0.76



GTDEM30Y Govt

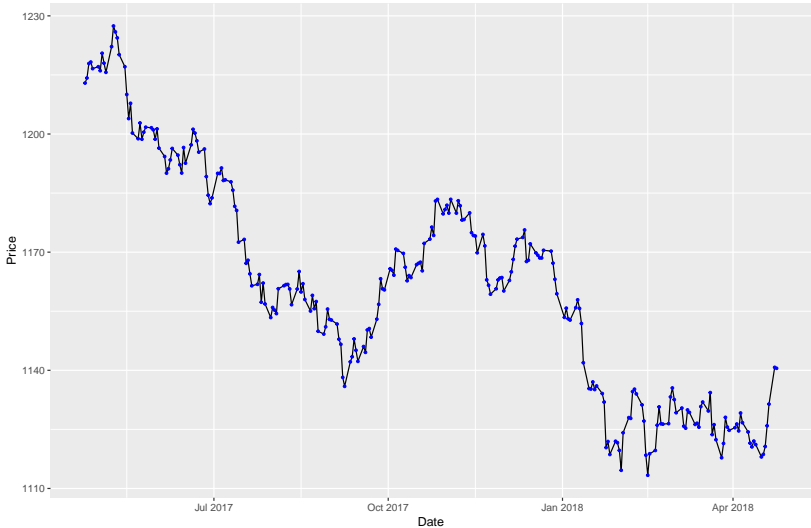
Last: 1.297 1D yld chg: 0.040% L: 1.03 H: 1.41



US

Bloomberg Dollar Spot Index

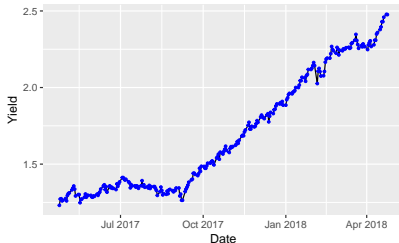
Last: 1,140.51 1D ret: -0.02% L: 1,113.35 H: 1,227.43



US Nominal Yields

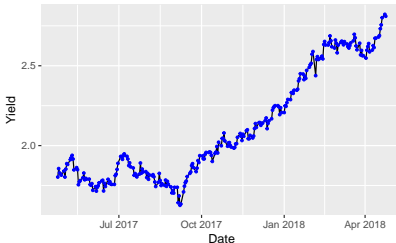
GT2 Govt

Last: 2.476 1D yld chg: 0.000% L: 1.23 H: 2.48



GT5 Govt

Last: 2.81 1D yld chg: -0.010% L: 1.63 H: 2.82



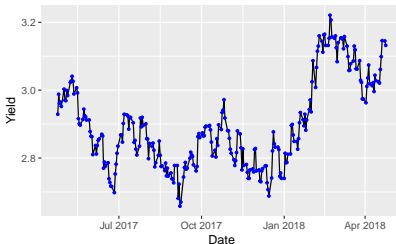
GT10 Govt

Last: 2.961 1D yld chg: -0.020% L: 2.04 H: 2.98



GT30 Govt

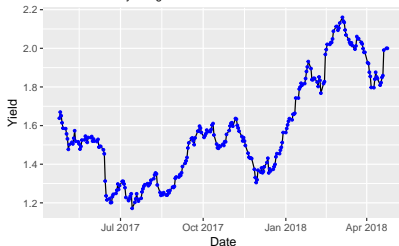
Last: 3.132 1D yld chg: -0.010% L: 2.66 H: 3.22



US Breakeven Yields

USGGBE02 Index

Last: 1.9998 1D yld chg: 0.000% L: 1.17 H: 2.16



USGGBE05 Index

Last: 2.1195 1D yld chg: 0.000% L: 1.56 H: 2.15



USGGBE10 Index

Last: 2.1884 1D yld chg: 0.000% L: 1.67 H: 2.19



USGGBE30 Index

Last: 2.1864 1D yld chg: 0.000% L: 1.81 H: 2.19

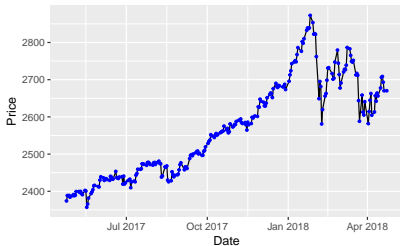


Equities Indices

US Equities

S&P500

Last: 2,670.29 1D ret: 0.01% L: 2,357.03 H: 2,872.87



Dow Jones

Last: 24,448.69 1D ret: -0.06% L: 20,606.93 H: 26,616.71



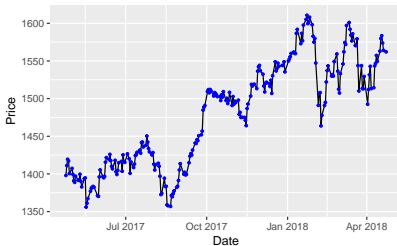
NASDAQ Composite

Last: 7,128.6 1D ret: -0.25% L: 5,983.82 H: 7,588.32



Russell 2000

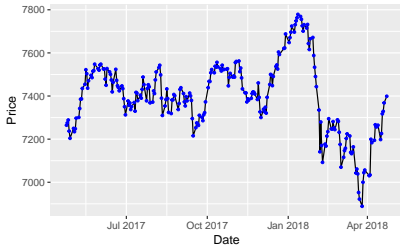
Last: 1,562.12 1D ret: -0.13% L: 1,355.89 H: 1,610.71



UK Equities

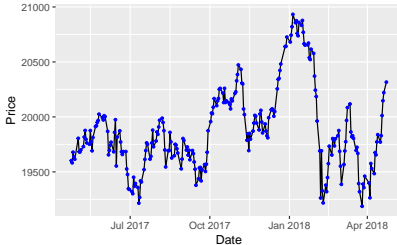
FTSE 100

Last: 7,398.87 1D ret: 0.42% L: 6,888.69 H: 7,778.64



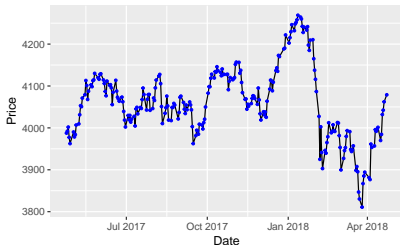
FTSE 250

Last: 20,316.37 1D ret: 0.47% L: 19,187.09 H: 20,932.56



FTSE All Share

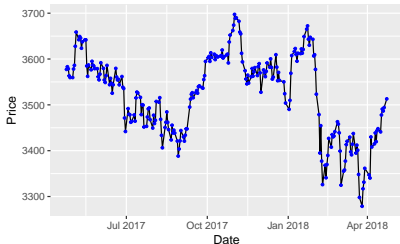
Last: 4,078.95 1D ret: 0.41% L: 3,810.81 H: 4,268.89



Core Europe Equities

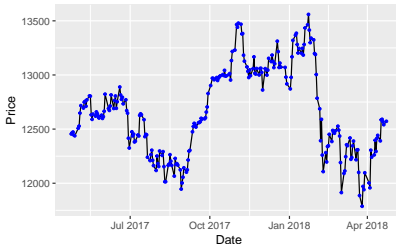
EuroStoxx

Last: 3,513.06 1D ret: 0.54% L: 3,278.72 H: 3,697.4



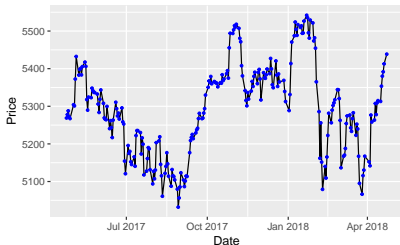
German DAX

Last: 12,572.39 1D ret: 0.25% L: 11,787.26 H: 13,559.6



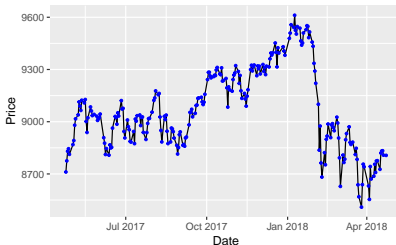
France CAC

Last: 5,438.55 1D ret: 0.48% L: 5,031.92 H: 5,541.99



Swiss SMI

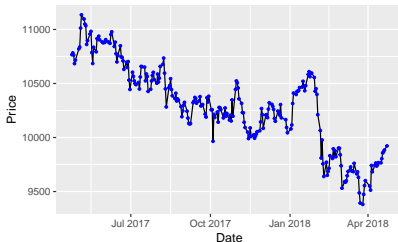
Last: 8,806.63 1D ret: -0.01% L: 8,509.29 H: 9,611.61



Periphery Europe Equities

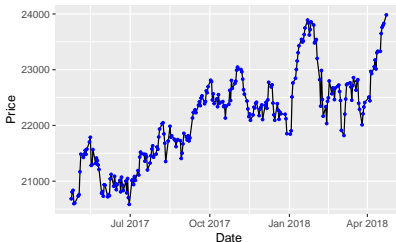
Spain IBEX

Last: 9,922 1D ret: 0.38% L: 9,381 H: 11,135.4



Italy MIB

Last: 23,982.52 1D ret: 0.64% L: 20,584.23 H: 23,982.52



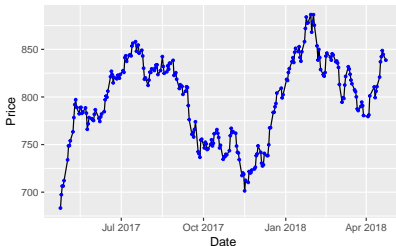
Portugal PSI

Last: 3,083.81 1D ret: 0.47% L: 2,721.31 H: 3,146.71



Greece ASE

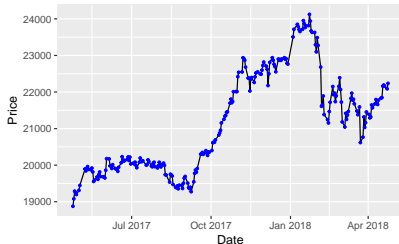
Last: 838.63 1D ret: -0.72% L: 683.3 H: 886.54



Asia Equities

Nikkei

Last: 22,237.02 1D ret: 0.67% L: 18,875.88 H: 24,124.15



Hang Seng

Last: 30,561.04 1D ret: 1.01% L: 24,139.48 H: 33,154.12



KOSPI

Last: 2,467.29 1D ret: -0.28% L: 2,173.74 H: 2,598.19



STI

Last: 3,578.36 1D ret: -0.03% L: 3,144.03 H: 3,609.24

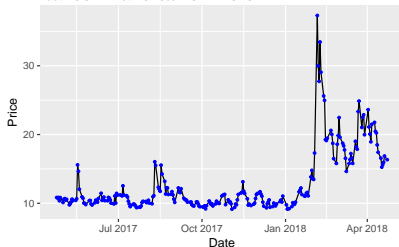


Volatility

Key Volatility Indices

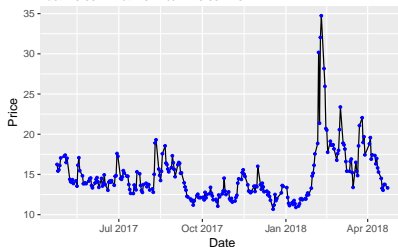
VIX

Last: 16.34 1D ret: -3.20% L: 9.14 H: 37.32



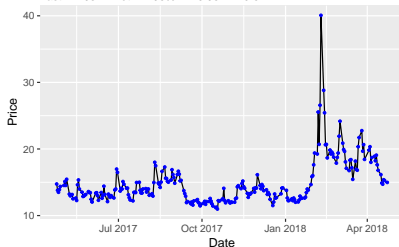
VSTOXX

Last: 13.33 1D ret: -3.11% L: 10.68 H: 34.74



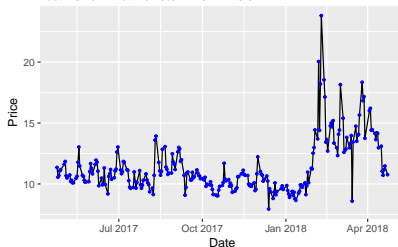
VDAX

Last: 14.98 1D ret: -1.90% L: 10.98 H: 40.07



VFTSE

Last: 10.76 1D ret: -6.18% L: 7.94 H: 23.82

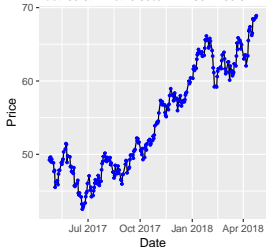


Commodities

Key Commodities Futures

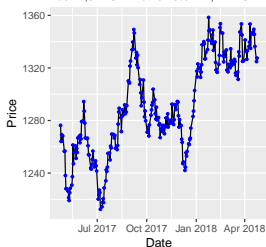
WTI 1st contract

Last: 68.9 1D ret: 0.38% L: 42.53 H: 68.9



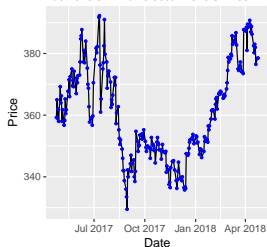
Gold

Last: 1,327.5 1D ret: 0.20% L: 1,212.46 H: 1



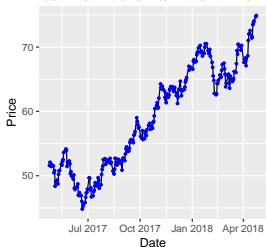
Corn

Last: 378.5 1D ret: 0.00% L: 329.5 H: 392.25



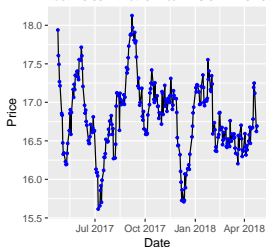
Brent 1st contract

Last: 74.91 1D ret: 0.27% L: 44.82 H: 74.91



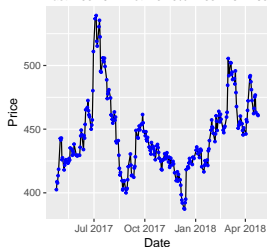
Silver

Last: 16.69 1D ret: 0.42% L: 15.62 H: 18.13



Wheat

Last: 460.75 1D ret: -0.16% L: 387.25 H: 539

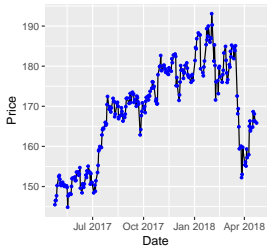


Select Names

FAANGS

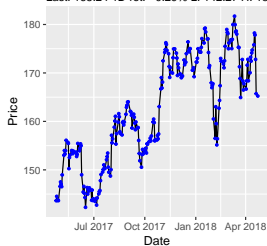
Facebook

Last: 165.84 1D ret: -0.26% L: 144.85 H: 193



Apple

Last: 165.24 1D ret: -0.29% L: 142.27 H: 181



Amazon

Last: 1,517.86 1D ret: -0.63% L: 907.41 H: 1



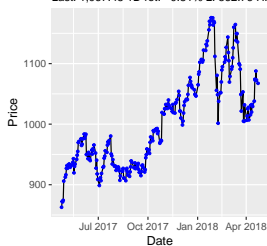
Netflix

Last: 318.69 1D ret: -2.77% L: 143.83 H: 336



Alphabet

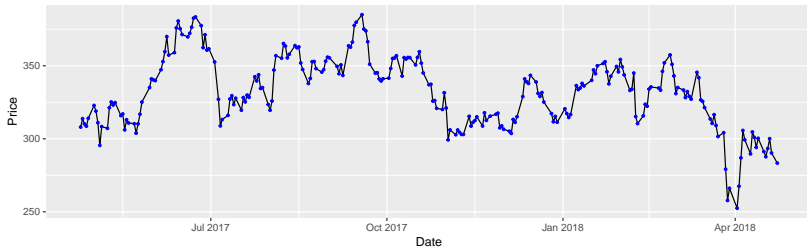
Last: 1,067.45 1D ret: -0.51% L: 862.76 H: 1,175.84



Tech - special interest

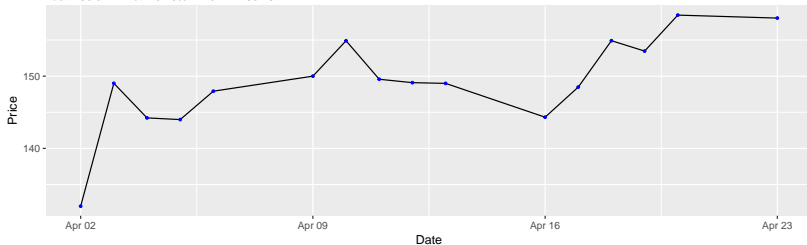
Tesla

Last: 283.37 1D ret: -2.37% L: 252.48 H: 385



Spotify

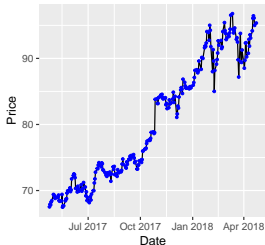
Last: 158.04 1D ret: -0.26% L: 132 H: 158.45



Tech - Software & Services

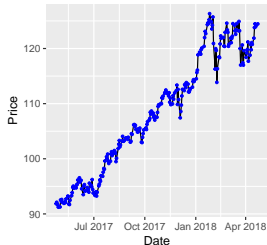
Microsoft

Last: 95.35 1D ret: 0.37% L: 67.48 H: 96.77



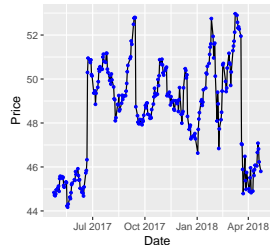
Visa

Last: 124.46 1D ret: 0.21% L: 91.22 H: 126.32



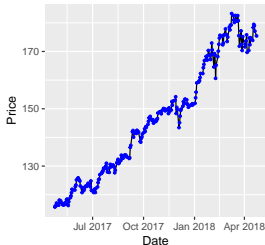
Oracle

Last: 45.8 1D ret: -0.93% L: 44.17 H: 52.97



Mastercard

Last: 175.43 1D ret: -0.93% L: 115.7 H: 183.2



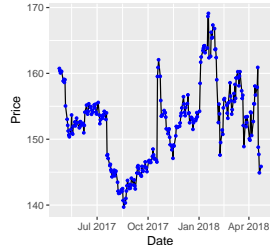
SalesForce

Last: 121.89 1D ret: -0.76% L: 84.17 H: 127.5



IBM

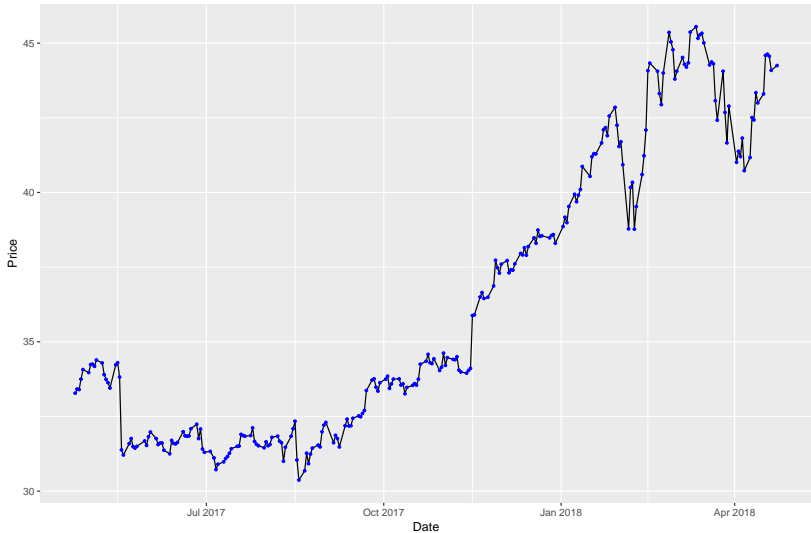
Last: 145.86 1D ret: 0.66% L: 139.7 H: 169.12



Tech - Hardware & Equipment

CISCO

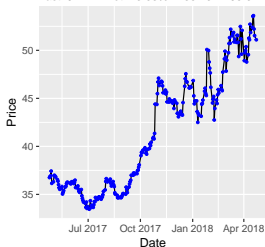
Last: 44.25 1D ret: 0.36% L: 30.37 H: 45.55



Tech - Semiconductors & Equipment

Intel

Last: 51.1 1D ret: -0.83% L: 33.46 H: 53.61



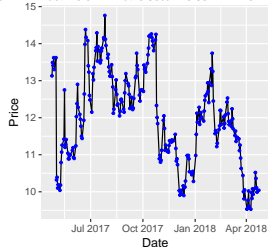
Nvidia

Last: 223.88 1D ret: -2.11% L: 102.77 H: 250



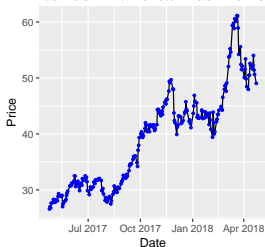
AMD

Last: 10.04 1D ret: 0.50% L: 9.53 H: 14.76



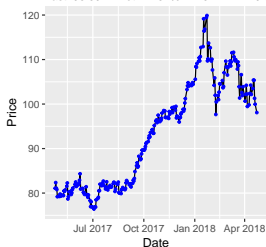
Micron

Last: 49.02 1D ret: -3.16% L: 26.57 H: 61.15



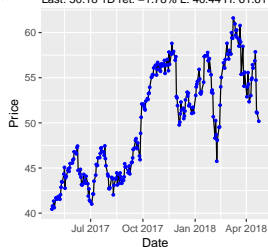
Texas Instrument

Last: 98.09 1D ret: -1.87% L: 76.41 H: 119.8



Applied Materials

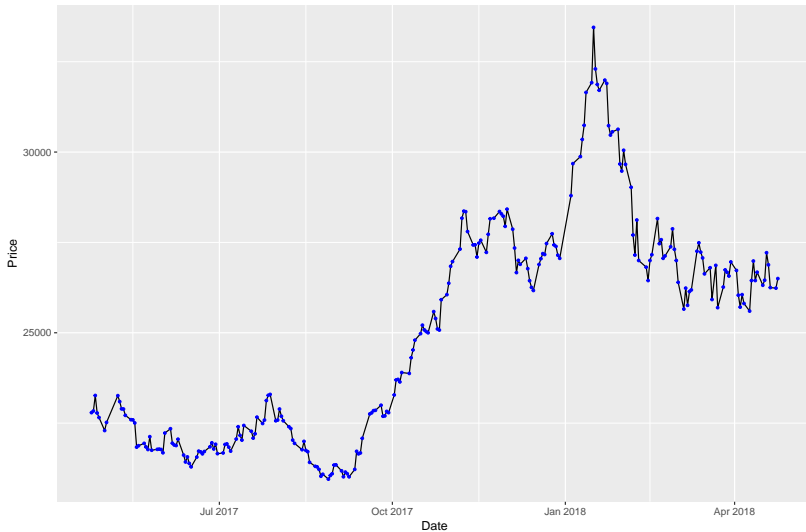
Last: 50.18 1D ret: -1.78% L: 40.44 H: 61.61



Robotics

FANUC

Last: 26,500 1D ret: 1.01% L: 20,950 H: 33,450



US Banks

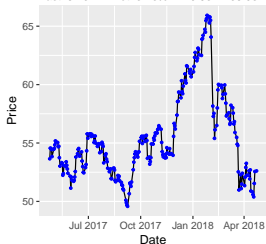
JP Morgan

Last: 110.93 1D ret: -0.48% L: 82.15 H: 118.0



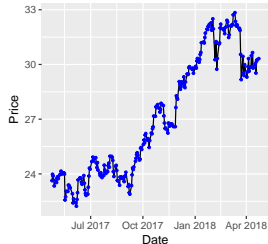
Wells Fargo

Last: 52.61 1D ret: 0.10% L: 49.58 H: 65.93



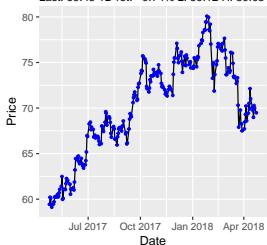
Bank of America

Last: 30.32 1D ret: 0.20% L: 22.23 H: 32.84



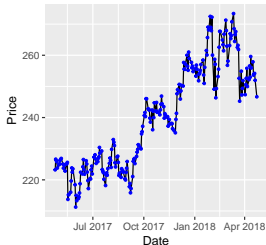
Citigroup

Last: 69.48 1D ret: -0.74% L: 59.12 H: 80.08



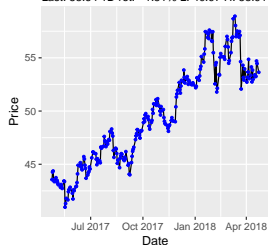
Goldman Sachs

Last: 246.67 1D ret: -2.10% L: 211.26 H: 273



Morgan Stanley

Last: 53.64 1D ret: -1.51% L: 40.97 H: 58.91



Asset Managers

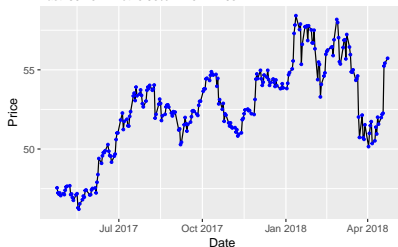
BlackRock

Last: 519.85 1D ret: -0.87% L: 380.5 H: 593.26



Bank of New York

Last: 55.73 1D ret: 0.56% L: 46.2 H: 58.42



State Street

Last: 102.3 1D ret: 2.65% L: 79.79 H: 112.71



Northern Trust

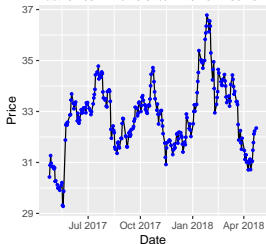
Last: 107.39 1D ret: -0.24% L: 85.76 H: 110.7



Private equity

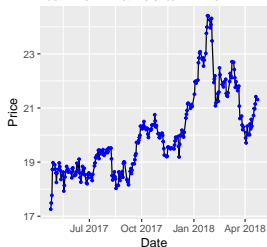
BlackStone Group

Last: 32.35 1D ret: 0.37% L: 29.28 H: 36.78



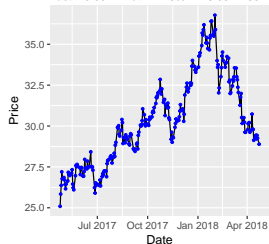
KKR & Co LP

Last: 21.31 1D ret: -0.51% L: 17.26 H: 24.41



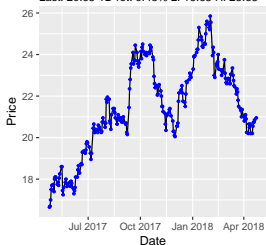
Apollo Global

Last: 28.89 1D ret: -1.26% L: 25.09 H: 36.78



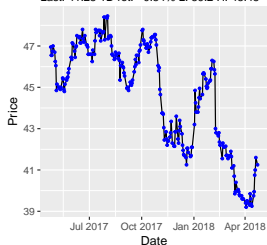
Carlyle Group

Last: 20.95 1D ret: 0.48% L: 16.65 H: 25.85



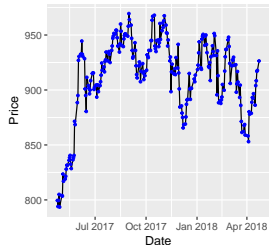
Oaktree Capital

Last: 41.25 1D ret: -0.84% L: 39.2 H: 48.45



3i

Last: 926.4 1D ret: 0.94% L: 793.5 H: 969.5



Cryptocurrencies

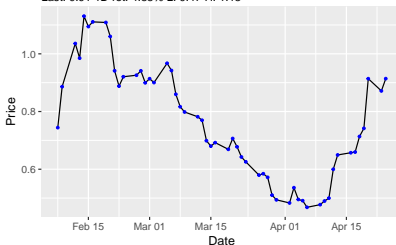
Bitcoin

Last: 9,185.14 1D ret: 2.83% L: 1,255.91 H: 18,674.48



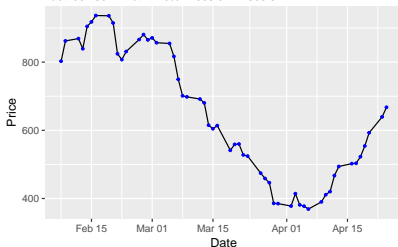
Ripple

Last: 0.91 1D ret: 4.88% L: 0.47 H: 1.13



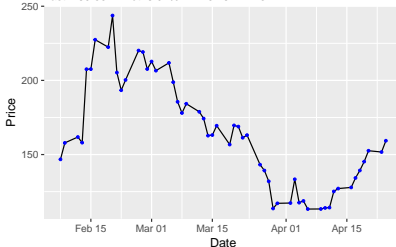
Ethereum

Last: 667.58 1D ret: 4.40% L: 369.04 H: 936.64



Litecoin

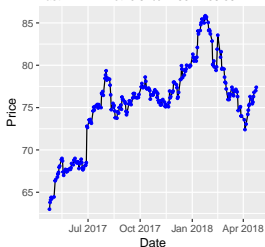
Last: 159.33 1D ret: 5.02% L: 113.25 H: 243.74



Chinese stocks

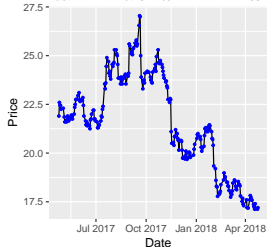
HSBC

Last: 77.4 1D ret: 0.52% L: 63 H: 85.85



China Merchants

Last: 17.2 1D ret: 0.47% L: 17.12 H: 27.05



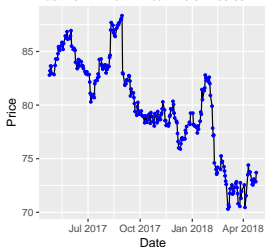
China Construction Bank

Last: 8.19 1D ret: 1.87% L: 5.93 H: 9.12



China Mobile

Last: 73.7 1D ret: 1.17% L: 70.3 H: 88.35



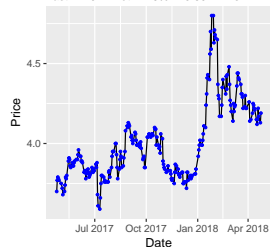
ICBC

Last: 6.87 1D ret: 2.23% L: 4.87 H: 7.44



Bank of China

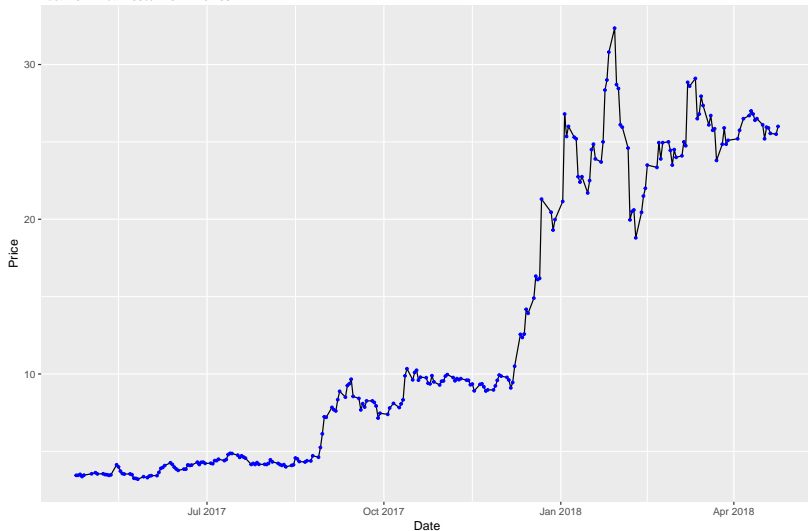
Last: 4.19 1D ret: 1.45% L: 3.59 H: 4.8



Chinese stocks 2

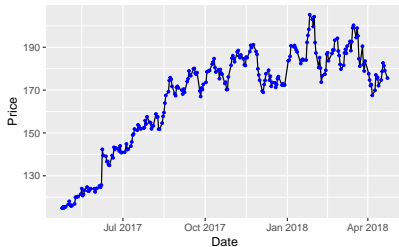
Genscript

Last: 26 1D ret: 1.96% L: 3.2 H: 32.35

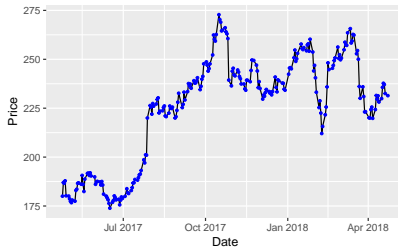


Alibaba

Last: 175.57 1D ret: -1.98% L: 114.86 H: 205.22

**Baidu**

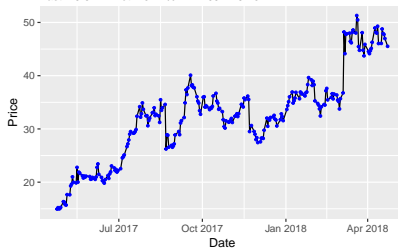
Last: 231.42 1D ret: -0.46% L: 173.88 H: 272.82

**Tencent**

Last: 50.43 1D ret: -0.16% L: 30.79 H: 60.96

**Baozun**

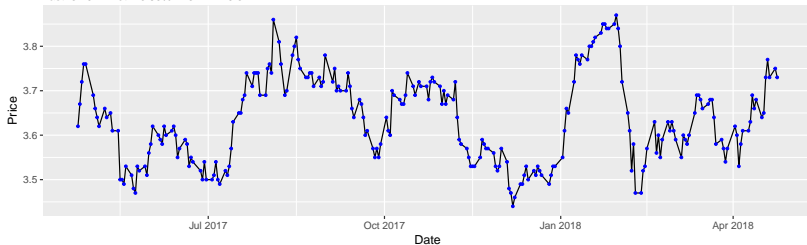
Last: 45.52 1D ret: -3.11% L: 14.95 H: 51.3



Singapore stocks

Capitaland

Last: 3.73 1D ret: -0.53% L: 3.44 H: 3.87



Genting

Last: 1.19 1D ret: -0.83% L: 1.03 H: 1.39



Watch