

Daily Monitor

26 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

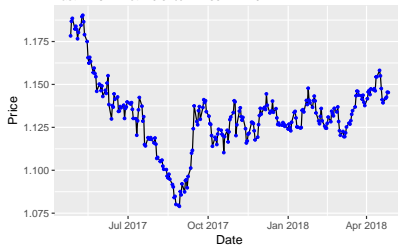
GBPUSD Currency

Last: 1.39 1D ret: 0.09% L: 1.26 H: 1.43



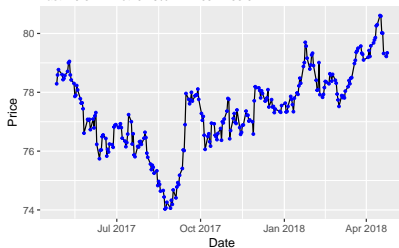
GBPEUR Currency

Last: 1.15 1D ret: -0.02% L: 1.08 H: 1.19



BoE Broad FX index

Last: 79.34 1D ret: 0.15% L: 74.03 H: 80.61



UK Nominal Yields

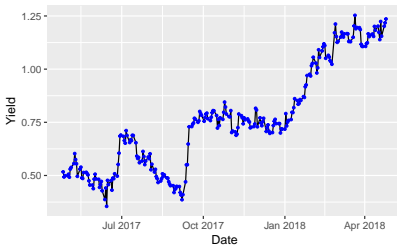
GTGBP2Y Govt

Last: 0.883 1D yld chg: 0.010% L: 0.07 H: 0.92



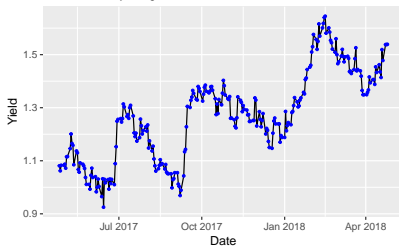
GTGBP5Y Govt

Last: 1.236 1D yld chg: 0.020% L: 0.36 H: 1.25



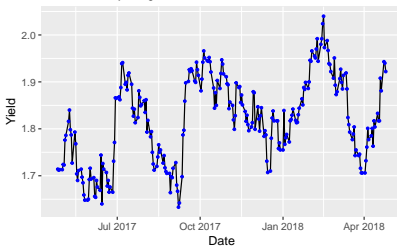
GTGBP10Y Govt

Last: 1.539 1D yld chg: 0.000% L: 0.92 H: 1.64



GTGBP30Y Govt

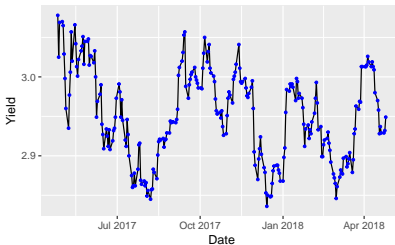
Last: 1.922 1D yld chg: -0.020% L: 1.63 H: 2.04



UK Breakevens

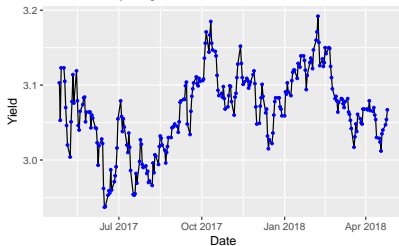
UKGGBE05Y Index

Last: 2.949 1D yld chg: 0.020% L: 2.84 H: 3.08



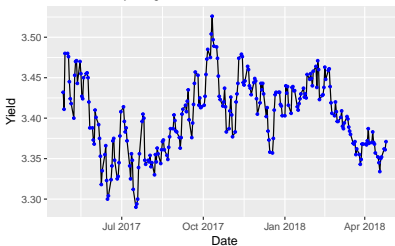
UKGGBE10Y Index

Last: 3.067 1D yld chg: 0.010% L: 2.94 H: 3.19



UKGGBE30Y Index

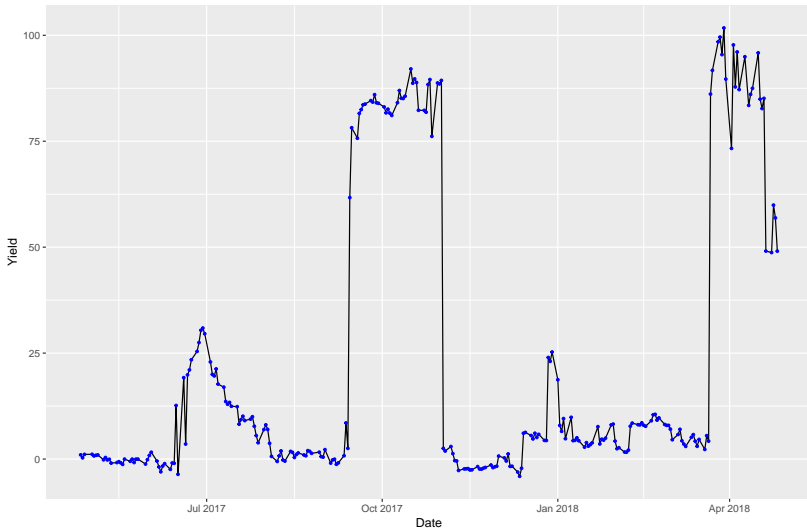
Last: 3.371 1D yld chg: 0.010% L: 3.29 H: 3.53



UK Hike Probability

OIS-implied hike probability at next MPC meeting

Last: 49.066 1D yld chg: -7.840% L: -4.08 H: 101.74



Europe

EURUSD Curncy

Last: 1.22 1D ret: 0.12% L: 1.09 H: 1.25



EURGBP Curncy

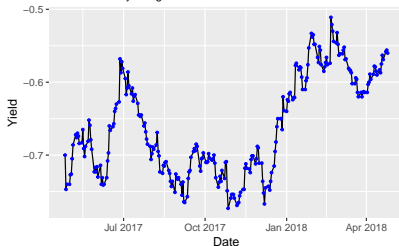
Last: 0.87 1D ret: 0.02% L: 0.84 H: 0.93



German Nominal Yields

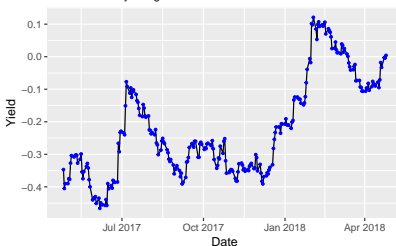
GTDEM2Y Govt

Last: -0.56 1D yld chg: 0.000% L: -0.77 H: -0.51



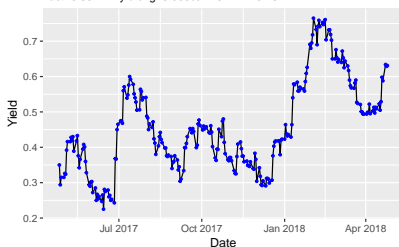
GTDEM5Y Govt

Last: 0.004 1D yld chg: 0.010% L: -0.47 H: 0.12



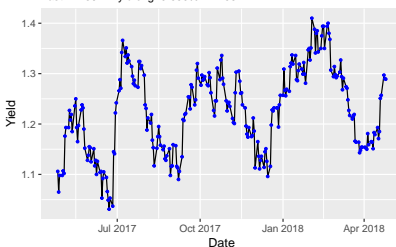
GTDEM10Y Govt

Last: 0.631 1D yld chg: 0.000% L: 0.22 H: 0.76



GTDEM30Y Govt

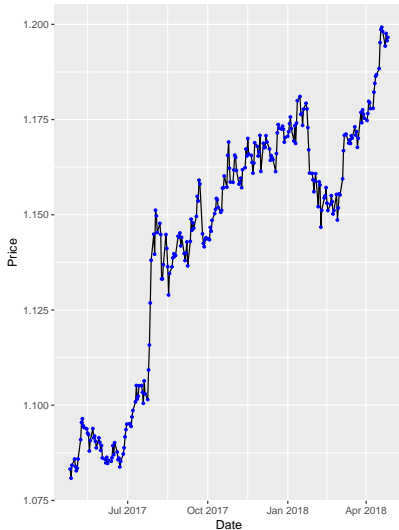
Last: 1.289 1D yld chg: 0.000% L: 1.03 H: 1.41



Swiss

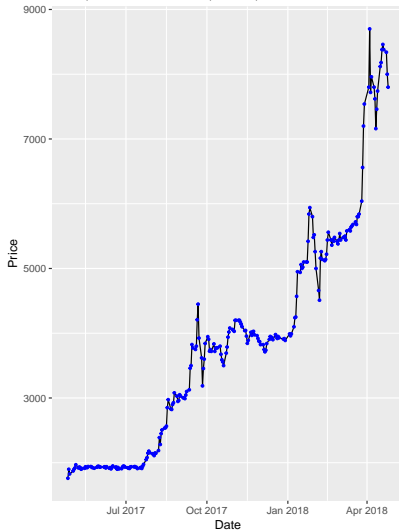
EURCHF Curncy

Last: 1.2 1D ret: 0.07% L: 1.08 H: 1.2



SNBN SW Equity

Last: 7,800 1D ret: -2.50% L: 1,760 H: 8,700

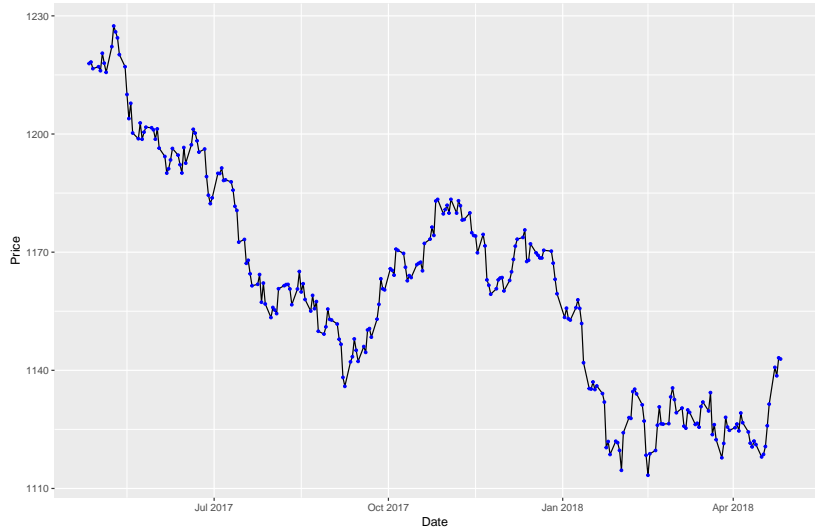


US

USD

Bloomberg Dollar Spot Index

Last: 1,142.87 1D ret: -0.03% L: 1,113.35 H: 1,227.43



US Nominal Yields

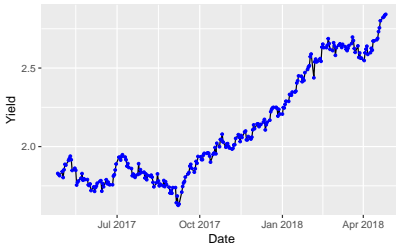
GT2 Govt

Last: 2.486 1D yld chg: 0.000% L: 1.25 H: 2.49



GT5 Govt

Last: 2.842 1D yld chg: 0.010% L: 1.63 H: 2.84



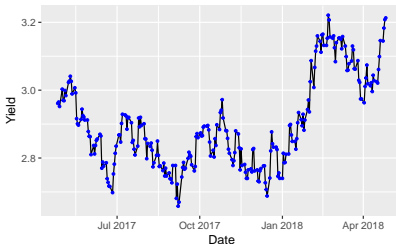
GT10 Govt

Last: 3.032 1D yld chg: 0.000% L: 2.04 H: 3.03



GT30 Govt

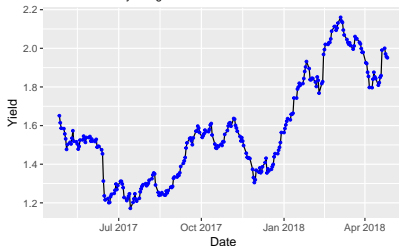
Last: 3.213 1D yld chg: 0.000% L: 2.66 H: 3.22



US Breakeven Yields

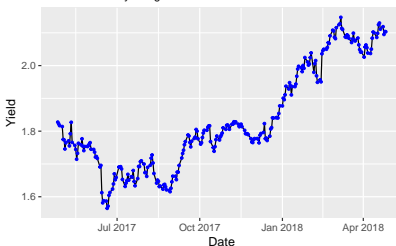
USGGBE02 Index

Last: 1.9511 1D yld chg: -0.010% L: 1.17 H: 2.16



USGGBE05 Index

Last: 2.1032 1D yld chg: 0.000% L: 1.56 H: 2.15



USGGBE10 Index

Last: 2.1787 1D yld chg: 0.000% L: 1.67 H: 2.19



USGGBE30 Index

Last: 2.1852 1D yld chg: 0.000% L: 1.81 H: 2.19



Equities Indices

US Equities

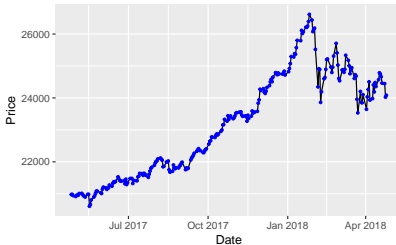
S&P500

Last: 2,639.4 1D ret: 0.18% L: 2,357.03 H: 2,872.87



Dow Jones

Last: 24,083.83 1D ret: 0.25% L: 20,606.93 H: 26,616.71



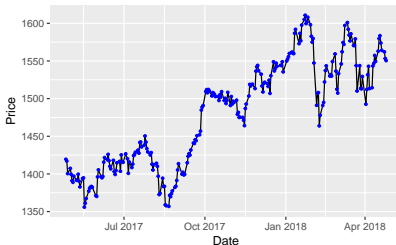
NASDAQ Composite

Last: 7,003.74 1D ret: -0.05% L: 6,011.24 H: 7,588.32



Russell 2000

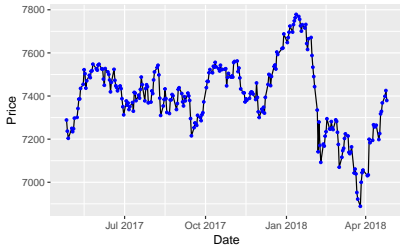
Last: 1,550.47 1D ret: -0.18% L: 1,355.89 H: 1,610.71



UK Equities

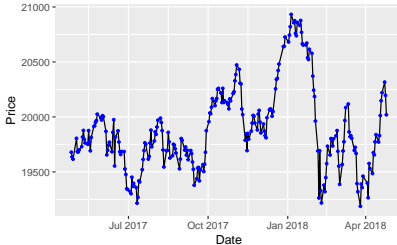
FTSE 100

Last: 7,379.32 1D ret: -0.62% L: 6,888.69 H: 7,778.64



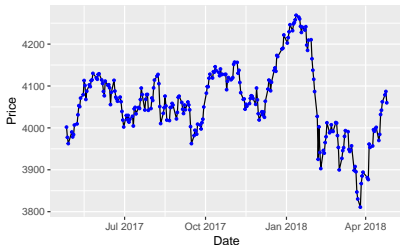
FTSE 250

Last: 20,019.08 1D ret: -0.87% L: 19,187.09 H: 20,932.56



FTSE All Share

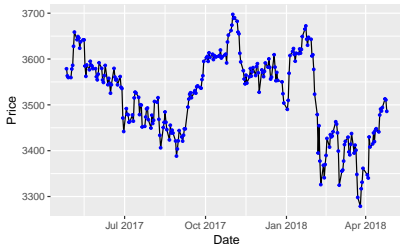
Last: 4,059.93 1D ret: -0.66% L: 3,810.81 H: 4,268.89



Core Europe Equities

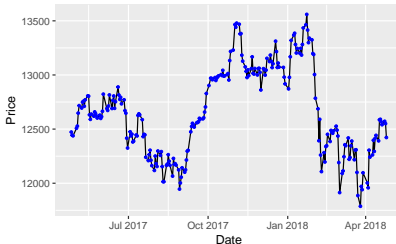
EuroStoxx

Last: 3,485.83 1D ret: -0.71% L: 3,278.72 H: 3,697.4



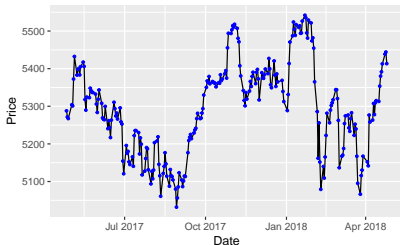
German DAX

Last: 12,422.3 1D ret: -1.02% L: 11,787.26 H: 13,559.6



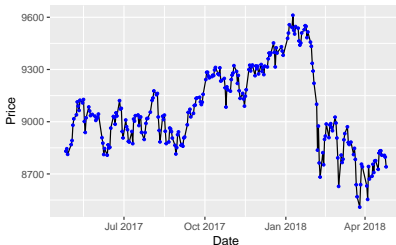
France CAC

Last: 5,413.3 1D ret: -0.57% L: 5,031.92 H: 5,541.99



Swiss SMI

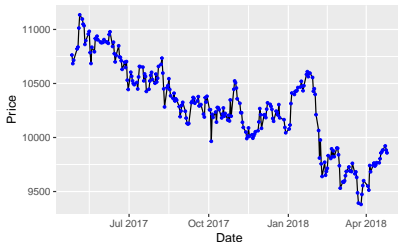
Last: 8,740.96 1D ret: -0.64% L: 8,509.29 H: 9,611.61



Periphery Europe Equities

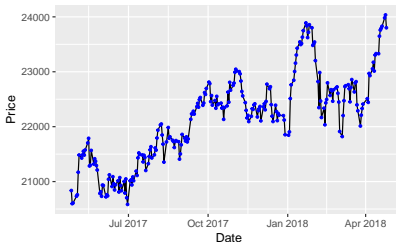
Spain IBEX

Last: 9,858 1D ret: -0.26% L: 9,381 H: 11,135.4



Italy MIB

Last: 23,801.2 1D ret: -0.97% L: 20,584.23 H: 24,035.49



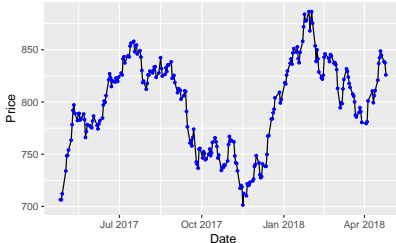
Portugal PSI

Last: 3,074.55 1D ret: -0.86% L: 2,730.11 H: 3,146.71



Greece ASE

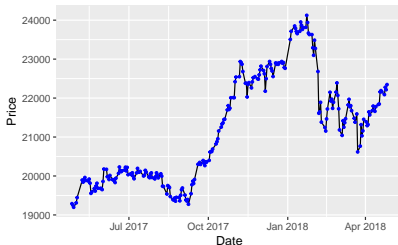
Last: 825.93 1D ret: -1.39% L: 701.36 H: 886.54



Asia Equities

Nikkei

Last: 22,346.24 1D ret: 0.59% L: 19,196.74 H: 24,124.15



Hang Seng

Last: 30,164.18 1D ret: -0.54% L: 24,476.35 H: 33,154.12



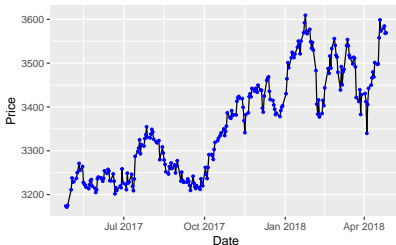
KOSPI

Last: 2,482.31 1D ret: 1.37% L: 2,205.44 H: 2,598.19



STI

Last: 3,569.21 1D ret: 0.03% L: 3,171.36 H: 3,609.24

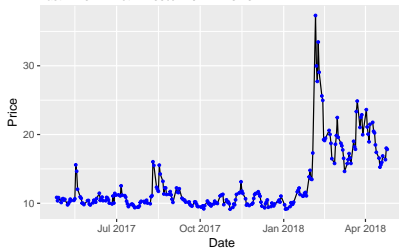


Volatility

Key Volatility Indices

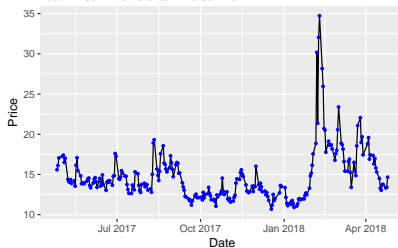
VIX

Last: 17.84 1D ret: -1.00% L: 9.14 H: 37.32



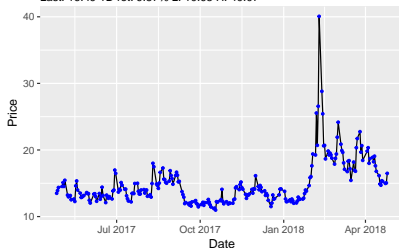
VSTOXX

Last: 14.66 1D ret: 9.31% L: 10.68 H: 34.74



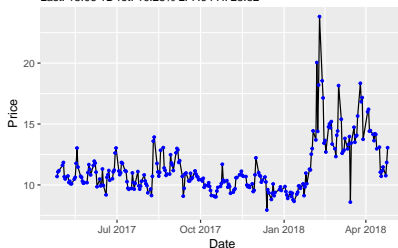
VDAX

Last: 16.49 1D ret: 9.57% L: 10.98 H: 40.07



VFTSE

Last: 13.06 1D ret: 10.23% L: 7.94 H: 23.82

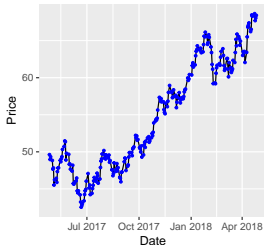


Commodities

Key Commodities Futures

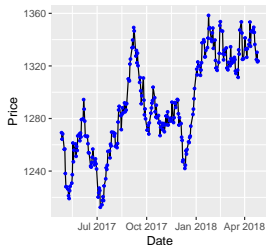
WTI 1st contract

Last: 68.41 1D ret: 0.53% L: 42.53 H: 68.64



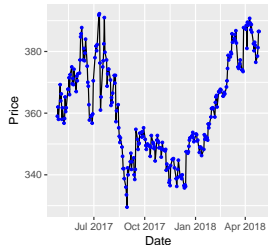
Gold

Last: 1,323.71 1D ret: 0.04% L: 1,212.46 H:



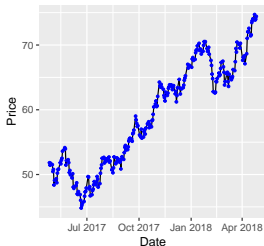
Corn

Last: 386.5 1D ret: 0.00% L: 329.5 H: 392.25



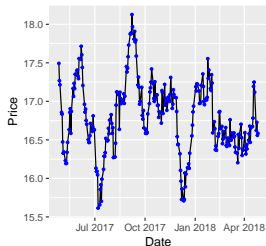
Brent 1st contract

Last: 74.42 1D ret: 0.57% L: 44.82 H: 74.71



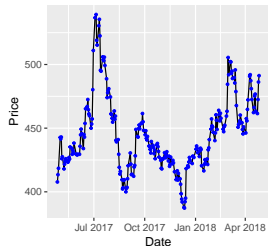
Silver

Last: 16.58 1D ret: 0.16% L: 15.62 H: 18.13



Wheat

Last: 491.25 1D ret: 1.03% L: 387.25 H: 539.2

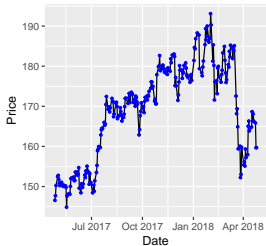


Select Names

FAANGS

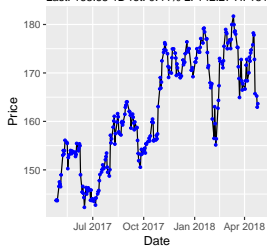
Facebook

Last: 159.69 1D ret: 0.00% L: 144.85 H: 193.6



Apple

Last: 163.65 1D ret: 0.44% L: 142.27 H: 181.7



Amazon

Last: 1,460.17 1D ret: 0.01% L: 909.29 H: 1,511.0



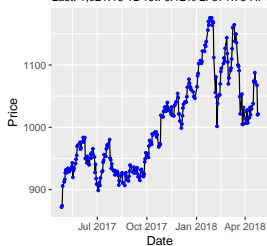
Netflix

Last: 305.76 1D ret: -0.41% L: 146.17 H: 336



Alphabet

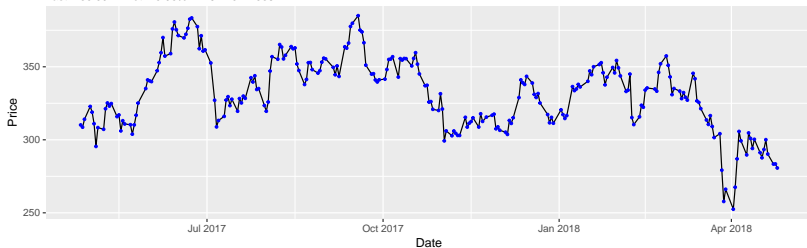
Last: 1,021.18 1D ret: 0.12% L: 871.73 H: 1,175.84



Tech - special interest

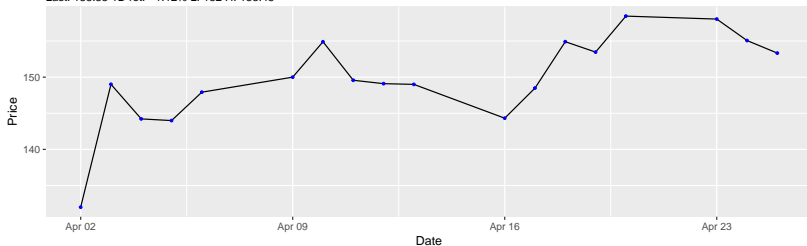
Tesla

Last: 280.69 1D ret: -0.98% L: 252.48 H: 385



Spotify

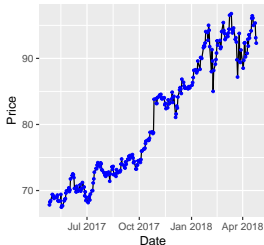
Last: 153.33 1D ret: -1.12% L: 132 H: 158.45



Tech - Software & Services

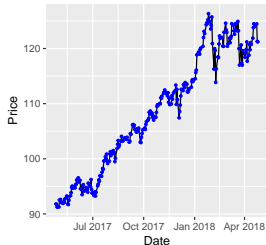
Microsoft

Last: 92.31 1D ret: -0.87% L: 67.48 H: 96.77



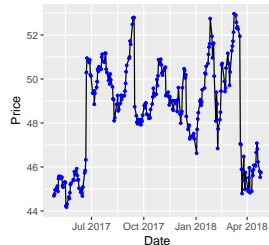
Visa

Last: 121.21 1D ret: -0.05% L: 91.22 H: 126.1



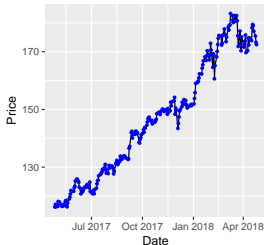
Oracle

Last: 45.75 1D ret: 0.48% L: 44.17 H: 52.97



Mastercard

Last: 172.47 1D ret: -0.44% L: 116.17 H: 183



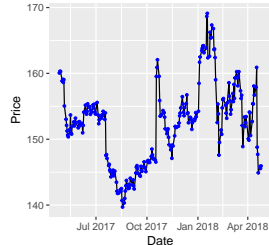
SalesForce

Last: 117.32 1D ret: -0.48% L: 84.95 H: 127.1



IBM

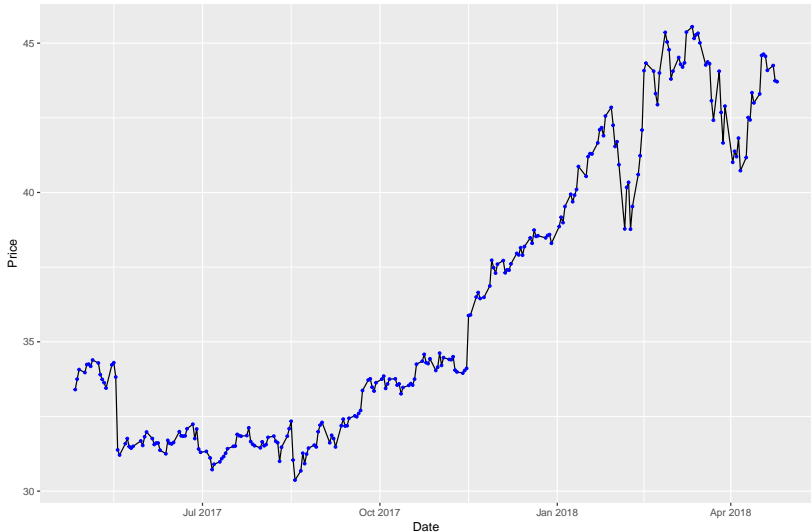
Last: 145.94 1D ret: 0.26% L: 139.7 H: 169.12



Tech - Hardware & Equipment

CISCO

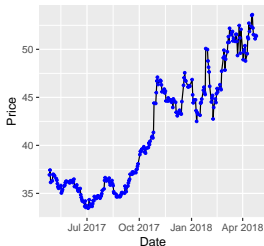
Last: 43.71 1D ret: -0.07% L: 30.37 H: 45.55



Tech - Semiconductors & Equipment

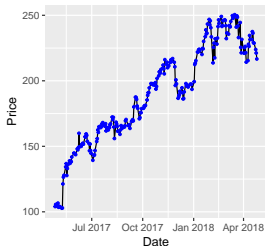
Intel

Last: 51.38 1D ret: -0.14% L: 33.46 H: 53.61



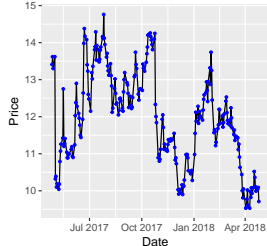
Nvidia

Last: 216.66 1D ret: -2.05% L: 102.77 H: 250



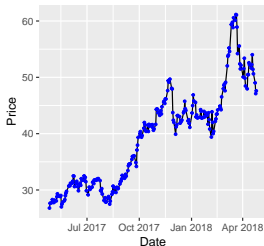
AMD

Last: 9.71 1D ret: -3.77% L: 9.53 H: 14.76



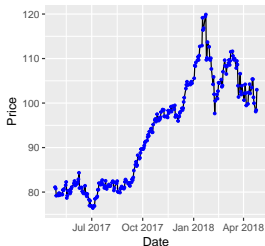
Micron

Last: 47.6 1D ret: 1.04% L: 26.79 H: 61.15



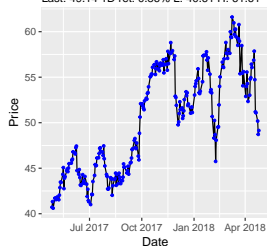
Texas Instrument

Last: 103 1D ret: 4.65% L: 76.41 H: 119.89



Applied Materials

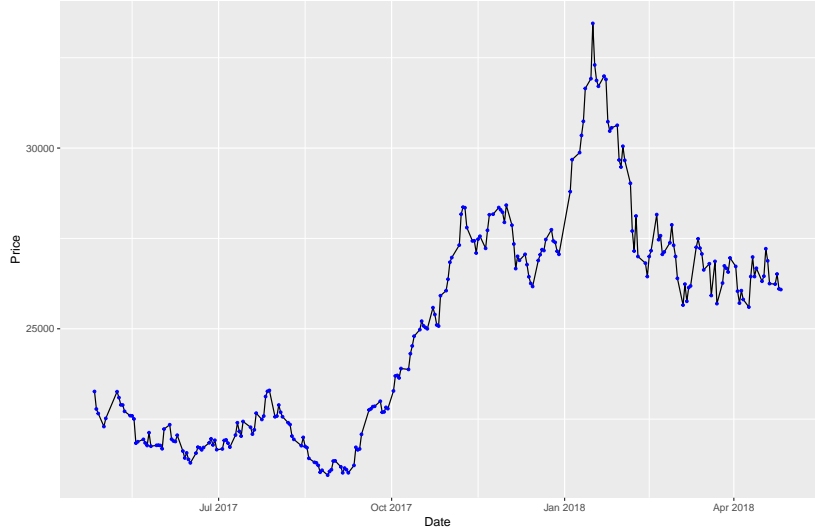
Last: 49.14 1D ret: 0.86% L: 40.61 H: 61.61



Robotics

FANUC

Last: 26,085 1D ret: -0.08% L: 20,950 H: 33,450



US Banks

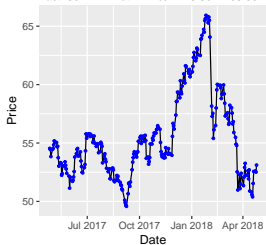
JP Morgan

Last: 109.99 1D ret: -0.38% L: 82.15 H: 118.0



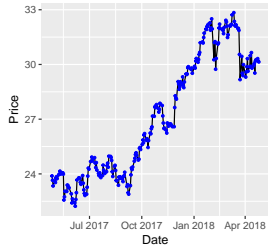
Wells Fargo

Last: 53.11 1D ret: 1.14% L: 49.58 H: 65.93



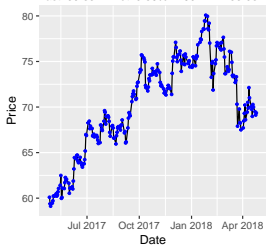
Bank of America

Last: 30.14 1D ret: -0.17% L: 22.23 H: 32.84



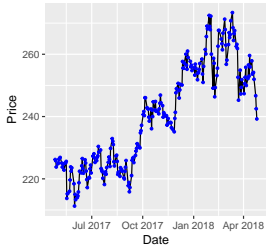
Citigroup

Last: 69.36 1D ret: 0.35% L: 59.12 H: 80.08



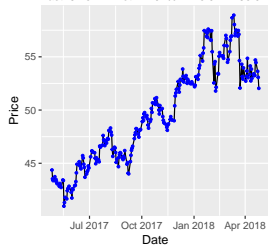
Goldman Sachs

Last: 239.23 1D ret: -1.34% L: 211.26 H: 273



Morgan Stanley

Last: 52.04 1D ret: -1.94% L: 40.97 H: 58.91



Asset Managers

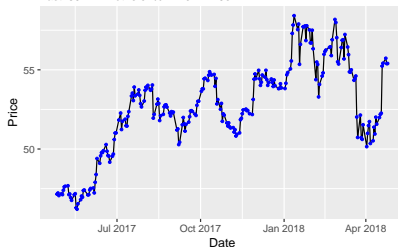
BlackRock

Last: 512.22 1D ret: -0.29% L: 380.5 H: 593.26



Bank of New York

Last: 55.4 1D ret: 0.02% L: 46.2 H: 58.42



State Street

Last: 100.89 1D ret: -0.21% L: 79.82 H: 112.71



Northern Trust

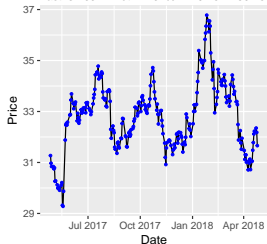
Last: 106.83 1D ret: -0.20% L: 85.76 H: 110.7



Private equity

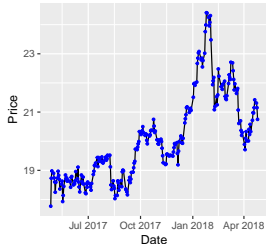
BlackStone Group

Last: 31.66 1D ret: -1.62% L: 29.28 H: 36.78



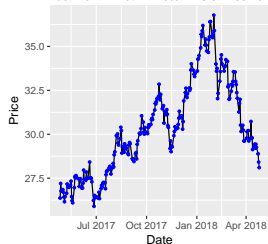
KKR & Co LP

Last: 20.75 1D ret: -1.89% L: 17.77 H: 24.41



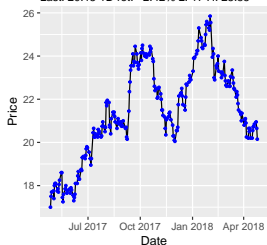
Apollo Global

Last: 28.1 1D ret: -1.13% L: 25.9 H: 36.78



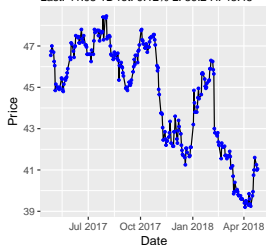
Carlyle Group

Last: 20.15 1D ret: -2.42% L: 17 H: 25.85



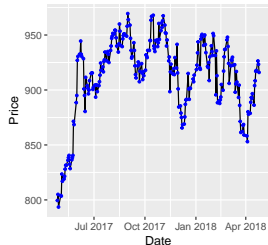
Oaktree Capital

Last: 41.05 1D ret: 0.12% L: 39.2 H: 48.45



3i

Last: 916 1D ret: -0.80% L: 793.5 H: 969.5



Cryptocurrencies

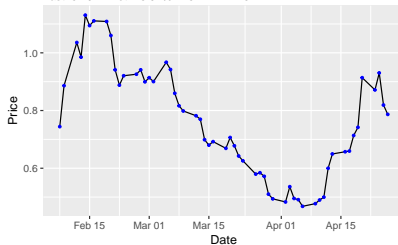
Bitcoin

Last: 8,776.27 1D ret: -3.27% L: 1,294.3 H: 18,674.48



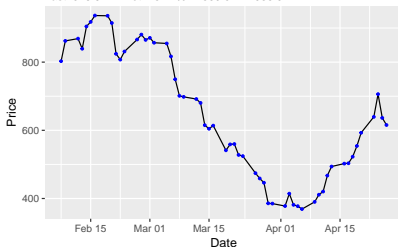
Ripple

Last: 0.79 1D ret: -3.94% L: 0.47 H: 1.13



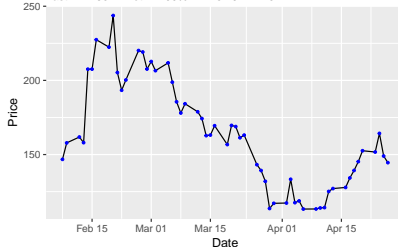
Ethereum

Last: 615.52 1D ret: -3.27% L: 369.04 H: 936.64



Litecoin

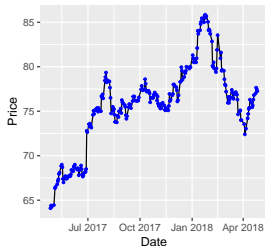
Last: 144.53 1D ret: -2.99% L: 113.25 H: 243.74



Chinese stocks

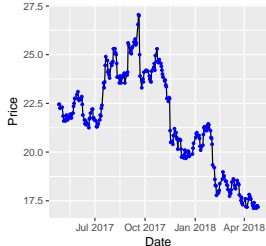
HSBC

Last: 77.25 1D ret: -0.32% L: 64.1 H: 85.85



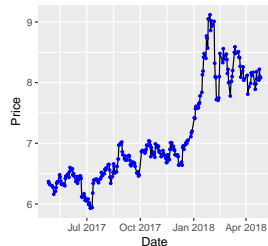
China Merchants

Last: 17.18 1D ret: -0.35% L: 17.12 H: 27.05



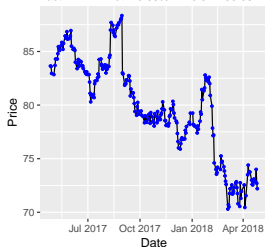
China Construction Bank

Last: 8.08 1D ret: -0.25% L: 5.93 H: 9.12



China Mobile

Last: 72.2 1D ret: -0.69% L: 70.3 H: 88.35



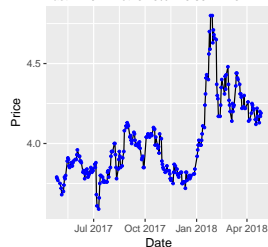
ICBC

Last: 6.79 1D ret: 0.00% L: 4.87 H: 7.44



Bank of China

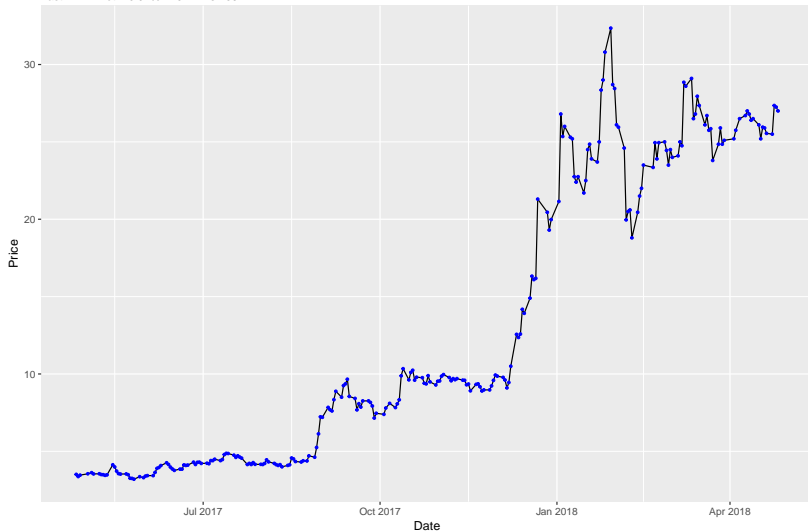
Last: 4.19 1D ret: 0.48% L: 3.59 H: 4.8



Chinese stocks 2

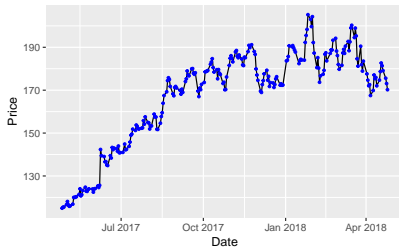
Genscript

Last: 27 1D ret: -0.92% L: 3.2 H: 32.35

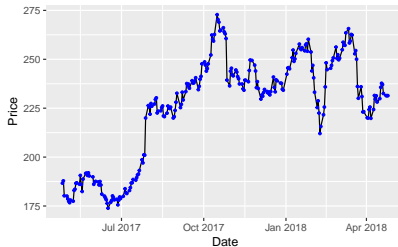


Alibaba

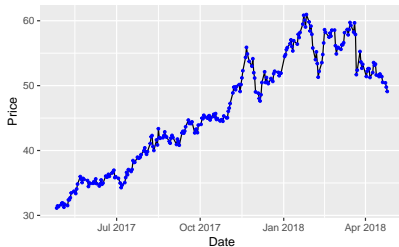
Last: 170.22 1D ret: -1.66% L: 114.97 H: 205.22

**Baidu**

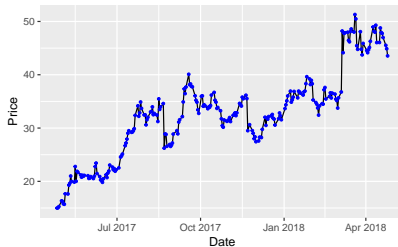
Last: 231.41 1D ret: 0.00% L: 173.88 H: 272.82

**Tencent**

Last: 49.1 1D ret: -1.35% L: 31.13 H: 60.96

**Baozun**

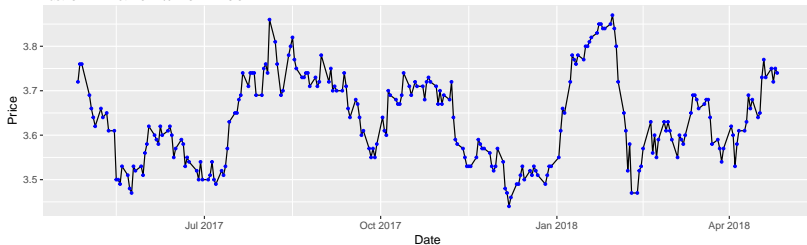
Last: 43.54 1D ret: -2.99% L: 14.99 H: 51.3



Singapore stocks

Capitaland

Last: 3.74 1D ret: -0.27% L: 3.44 H: 3.87



Genting

Last: 1.17 1D ret: 0.00% L: 1.03 H: 1.39



Watch