

## Daily Monitor

## Themes for 18Q2

- ▶ Low vol world is over (DB)

UK

# GBPUSD

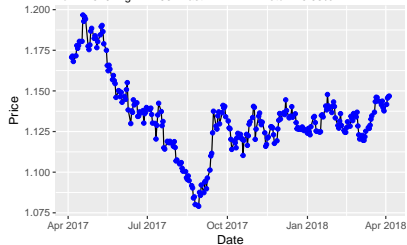
GBPUSD Curncy

Low: 1.2371 High: 1.4264 Last: 1.2470 1D return: 0.06%



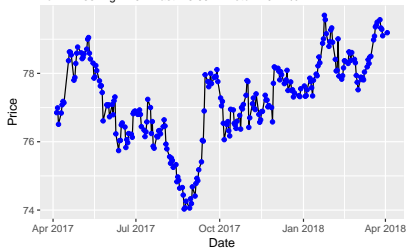
GBPEUR Curncy

Low: 1.079 High: 1.1967 Last: 1.1714 1D return: 0.03%



BoE Broad FX index

Low: 74.03 High: 79.7 Last: 76.99 1D return: 0.11%



# UK Nominal Yields

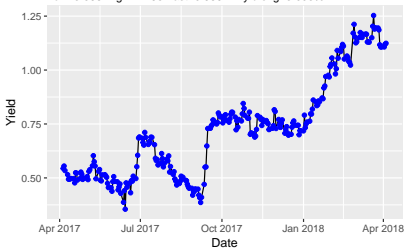
GTGBP2Y Govt

Low: 0.069 High: 0.918 Last: 0.126 1D yld chg: 0.010%



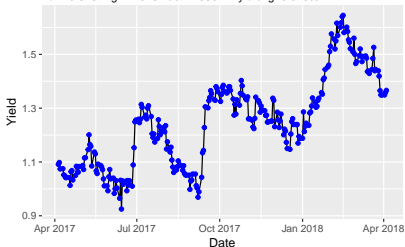
GTGBP5Y Govt

Low: 0.355 High: 1.253 Last: 0.555 1D yld chg: 0.000%



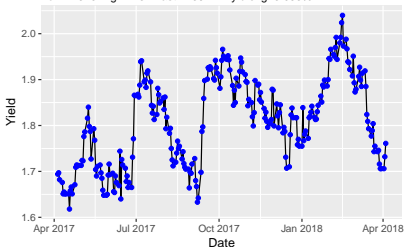
GTGBP10Y Govt

Low: 0.925 High: 1.645 Last: 1.098 1D yld chg: 0.010%



GTGBP30Y Govt

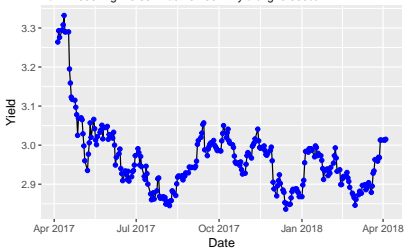
Low: 1.618 High: 2.04 Last: 1.697 1D yld chg: 0.030%



# UK Breakevens

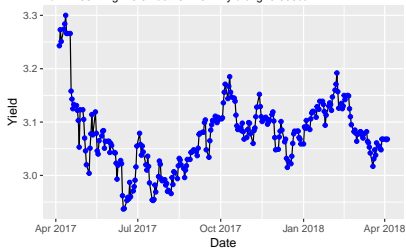
UKGGBE05Y Index

Low: 2.836 High: 3.332 Last: 3.293 1D yld chg: 0.000%



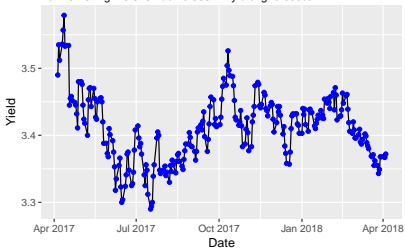
UKGGBE10Y Index

Low: 2.937 High: 3.3 Last: 3.273 1D yld chg: 0.000%



UKGGBE30Y Index

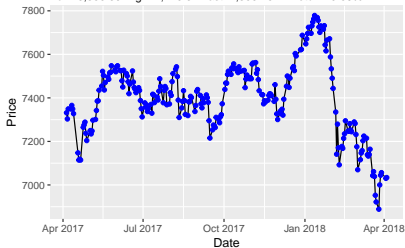
Low: 3.29 High: 3.579 Last: 3.535 1D yld chg: 0.000%



# UK Equities

## FTSE 100

Low: 6,888.69 High: 7,778.64 Last: 7,303.20 1D return: 0.05%



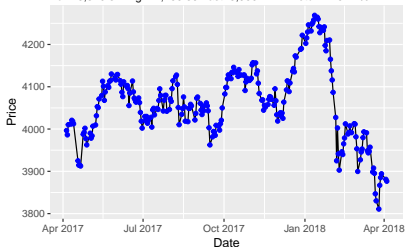
## FTSE 250

Low: 19,069.33 High: 20,932.56 Last: 19,126.08 1D return: -0.69%



## FTSE All Share

Low: 3,810.81 High: 4,268.89 Last: 3,986.22 1D return: -0.11%

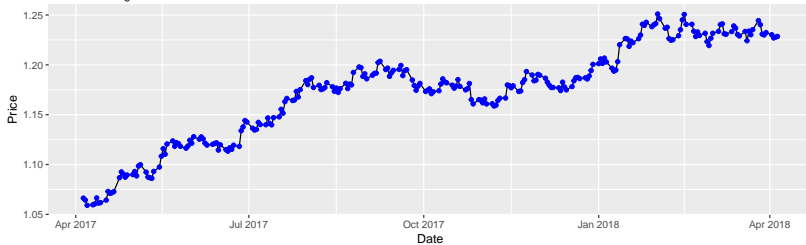


Europe



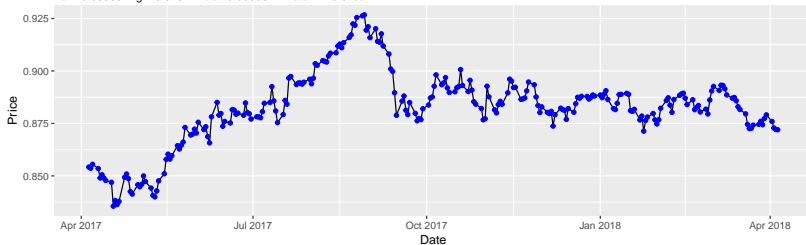
## EURUSD Curncy

Low: 1.0591 High: 1.251 Last: 1.0644 1D return: 0.06%



## EURGBP Curncy

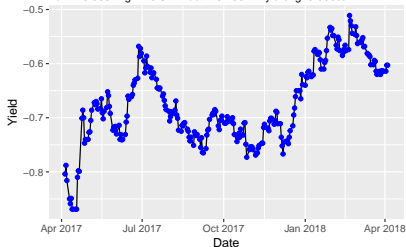
Low: 0.83558 High: 0.92674 Last: 0.85366 1D return: -0.01%



# German Nominal Yields

GTDEM2Y Govt

Low: -0.869 High: -0.511 Last: -0.788 1D yld chg: 0.000%



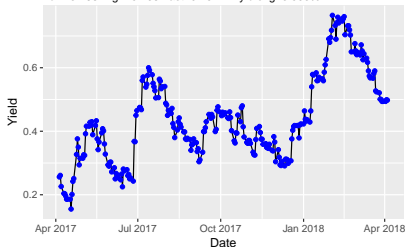
GTDEM5Y Govt

Low: -0.537 High: 0.121 Last: -0.453 1D yld chg: 0.000%



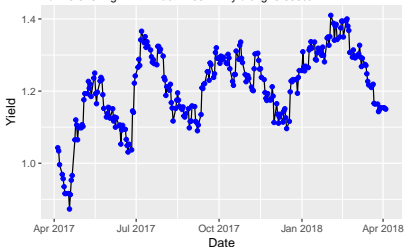
GTDEM10Y Govt

Low: 0.155 High: 0.765 Last: 0.261 1D yld chg: 0.000%



GTDEM30Y Govt

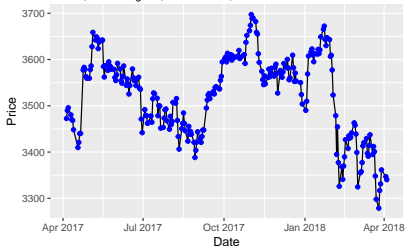
Low: 0.873 High: 1.41 Last: 1.034 1D yld chg: 0.000%



# Core Europe Equities

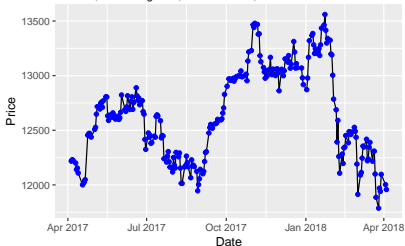
## EuroStoxx

Low: 3,278.72 High: 3,697.4 Last: 3,489.57 1D return: -0.20%



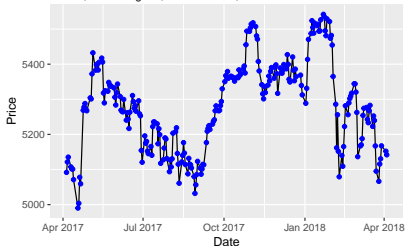
## German DAX

Low: 11,787.26 High: 13,559.6 Last: 12,230.89 1D return: -0.37%



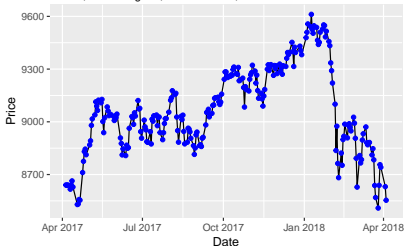
## France CAC

Low: 4,990.25 High: 5,541.99 Last: 5,121.44 1D return: -0.20%



## Swiss SMI

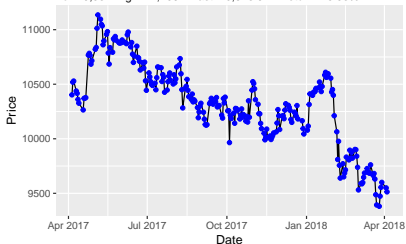
Low: 8,509.29 High: 9,611.61 Last: 8,638.37 1D return: -0.89%



# Periphery Europe Equities

## Spain IBEX

Low: 9,381 High: 11,135.4 Last: 10,518.9 1D return: -0.38%



## Italy MIB

Low: 19,442.71 High: 23,890.18 Last: 20,296.97 1D return: -0.30%



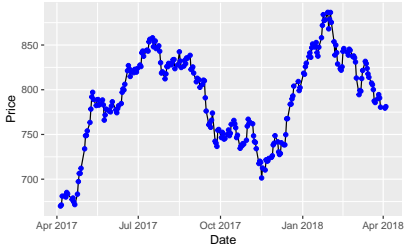
## Portugal PSI

Low: 2,665.35 High: 3,146.71 Last: 2,737.36 1D return: -0.15%



## Greece ASE

Low: 669.97 High: 886.54 Last: 671.15 1D return: 0.22%

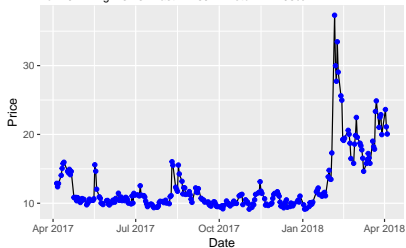


Volatility

# Volatility

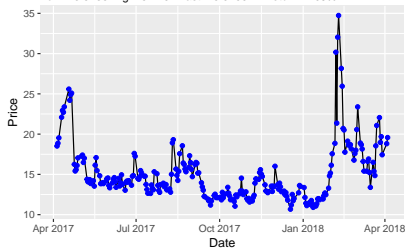
VIX

Low: 9.14 High: 37.32 Last: 12.39 1D return: -4.93%



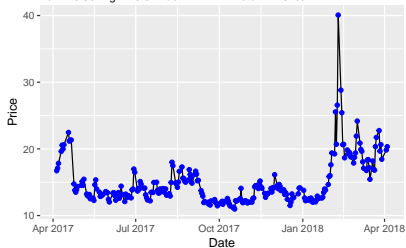
VSTOXX

Low: 10.6783 High: 34.737 Last: 18.8703 1D return: 4.05%



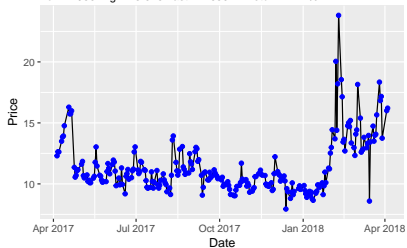
VDAX

Low: 10.98 High: 40.07 Last: 17.11 1D return: 2.52%



VFTSE

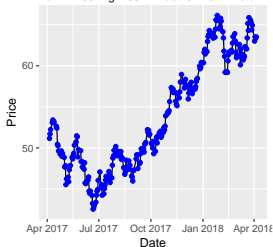
Low: 7.938 High: 23.818 Last: 12.636 1D return: 1.27%



# Commodities

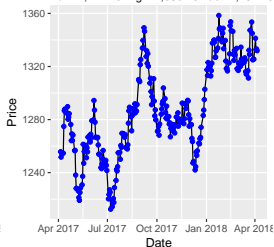
**WTI 1st contract**

Low: 42.53 High: 66.14 Last: 51.70 1D return: 0.00



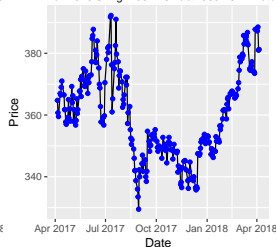
**Gold**

Low: 1,212.46 High: 1,358.46 Last: 1,251.70



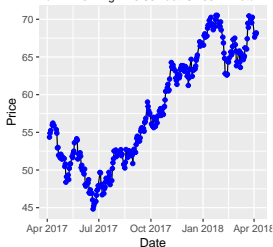
**Corn**

Low: 329.5 High: 392.25 Last: 360.75 1D return: 0.00



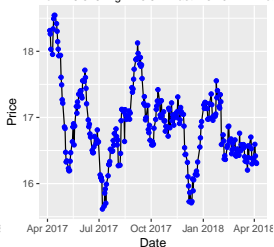
**Brent 1st contract**

Low: 44.82 High: 70.53 Last: 54.89 1D return: 0.00



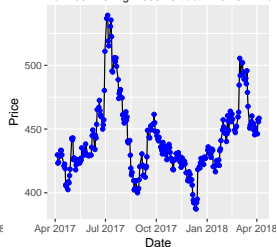
**Silver**

Low: 15.615 High: 18.544 Last: 18.2621 1D return: 0.00



**Wheat**

Low: 387.25 High: 539.25 Last: 423.25 1D return: 0.00



Select Equities



# US Indices

**S&P500**

Low: 2,328.95 High: 2,872.87 Last: 2,357.49 1D return: 1.16%



**Dow Jones**

Low: 20,404.49 High: 26,616.71 Last: 20,662.95 1D return: 0.96%



**NASDAQ Composite**

Low: 5,805.15 High: 7,588.325 Last: 5,878.950 1D return: 1.45%



**Russell 2000**

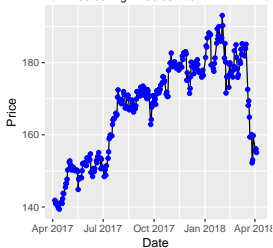
Low: 1,345.244 High: 1,610.706 Last: 1,364.426 1D return: 1.29%



# FAANGS

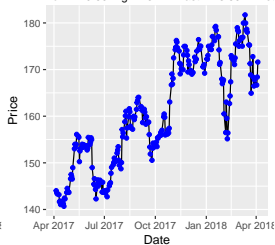
Facebook

Low: 139.39 High: 193.09 Last: 141.17 1D ret



Apple

Low: 140.68 High: 181.72 Last: 143.66 1D ret



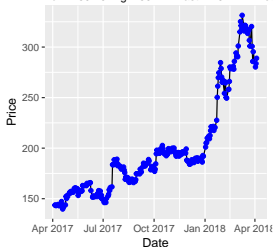
Amazon

Low: 884.67 High: 1,598.39 Last: 898.28 1D



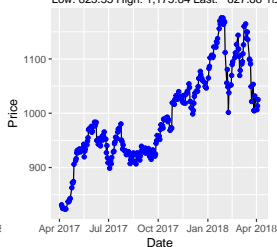
Netflix

Low: 139.76 High: 331.44 Last: 143.74 1D ret



Alphabet

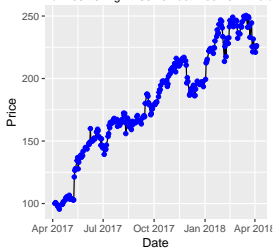
Low: 823.35 High: 1,175.84 Last: 827.88 1D return: 1.16%



# Tech

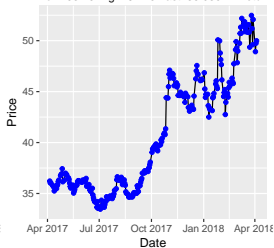
## Nvidia

Low: 95.49 High: 250.48 Last: 100.76 1D return:



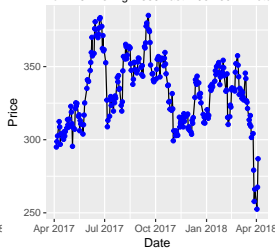
## Intel

Low: 33.46 High: 52.48 Last: 36.030 1D return:



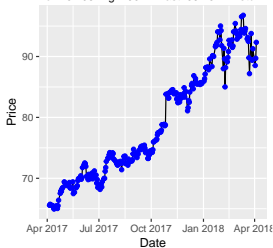
## Tesla

Low: 252.48 High: 385 Last: 298.700 1D return:



## Microsoft

Low: 64.95 High: 96.77 Last: 65.73 1D return:



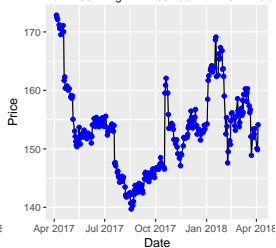
## CISCO

Low: 30.37 High: 45.55 Last: 33.08 1D return:



## IBM

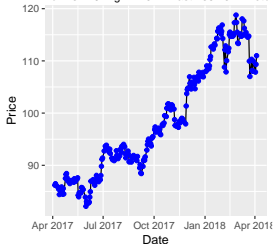
Low: 139.7 High: 172.88 Last: 172.45 1D return:



# US Banks

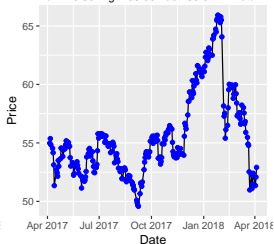
**JP Morgan**

Low: 82.15 High: 118.77 Last: 86.48 1D return:



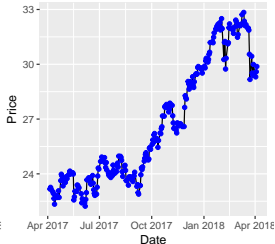
**Wells Fargo**

Low: 49.58 High: 65.93 Last: 55.37 1D return:



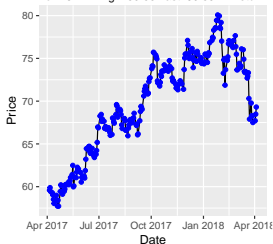
**Bank of America**

Low: 22.23 High: 32.84 Last: 23.26 1D return:



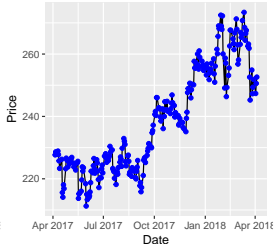
**Citigroup**

Low: 57.72 High: 80.08 Last: 59.89 1D return:



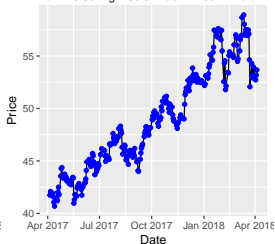
**Goldman Sachs**

Low: 211.26 High: 273.38 Last: 228.64 1D return:



**Morgan Stanley**

Low: 40.69 High: 58.91 Last: 42.09 1D return:



# Asset Managers

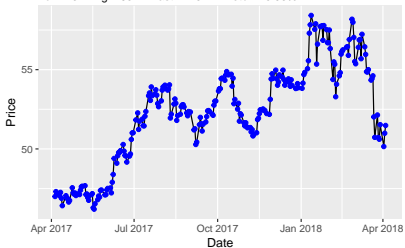
**BlackRock**

Low: 377.1 High: 593.26 Last: 384.10 1D return: 1.43%



**Bank of New York**

Low: 46.2 High: 58.42 Last: 47.31 1D return: 0.96%



**State Street**

Low: 77.3 High: 112.71 Last: 78.88 1D return: 0.61%



**Northern Trust**

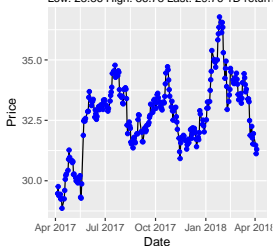
Low: 85.03 High: 110.7 Last: 86.40 1D return: 0.86%



# Private equity

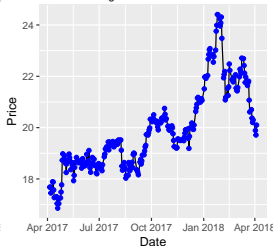
**BlackStone Group**

Low: 28.86 High: 36.78 Last: 29.76 1D return:



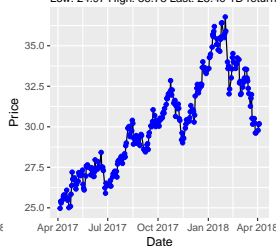
**KKR & Co LP**

Low: 16.86 High: 24.41 Last: 17.68 1D return:



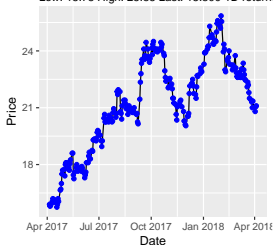
**Apollo Global**

Low: 24.97 High: 36.78 Last: 25.40 1D return:



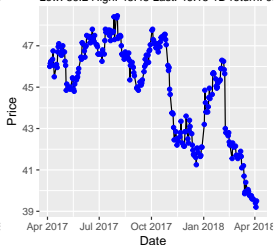
**Carlyle Group**

Low: 15.75 High: 25.85 Last: 15.800 1D return:



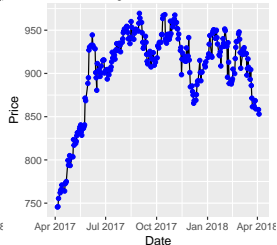
**Oaktree Capital**

Low: 39.2 High: 48.45 Last: 46.15 1D return: 0



**3i**

Low: 745.5 High: 969.5 Last: 746.0 1D return:



# Cryptocurrencies

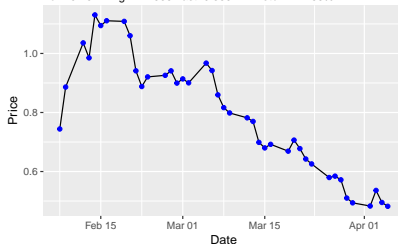
**Bitcoin**

Low: 1,128.13 High: 18,674.48 Last: 1,199.168 1D return: -2.19%



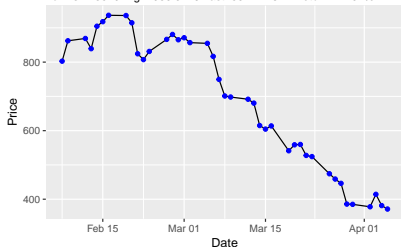
**Ripple**

Low: 0.4822 High: 1.1306 Last: 0.8862 1D return: -2.63%



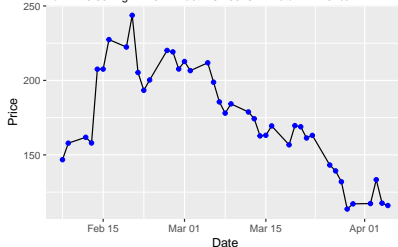
**Ethereum**

Low: 371.3049 High: 936.6425 Last: 862.2475 1D return: -2.64%



**Litecoin**

Low: 113.63 High: 243.74 Last: 157.8675 1D return: -1.34%



# Asia