

Daily Monitor

07 June, 2018

Futures

UK

Europe

Swiss

US

Equities Indices

Volatility

Commodities

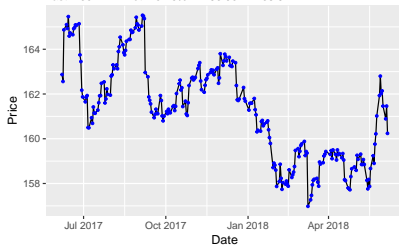
Select Names

Futures

Bond Futures

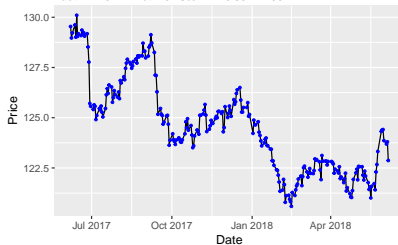
RX1 Comdty

Last: 160.24 1D ret: -0.76% L: 156.98 H: 165.52



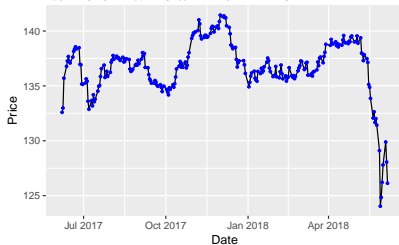
G 1 Comdty

Last: 122.87 1D ret: -0.75% L: 120.59 H: 130.1



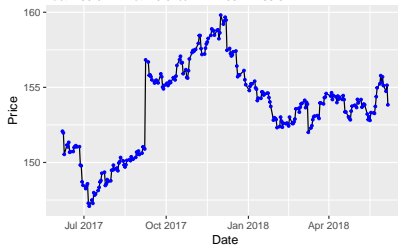
IK1 Comdty

Last: 126.13 1D ret: -1.51% L: 124.04 H: 141.45



OAT1 Comdty

Last: 153.84 1D ret: -0.84% L: 147.09 H: 159.81

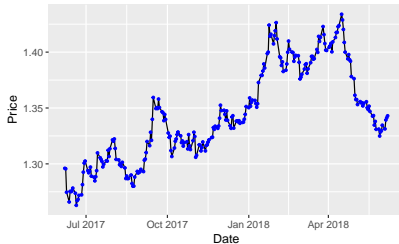


UK

GBPUSD

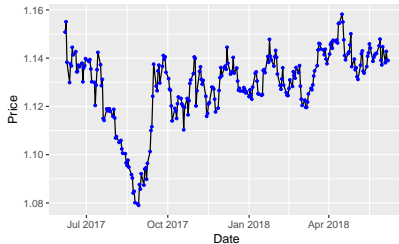
GBPUSD Curncy

Last: 1.34 1D ret: 0.13% L: 1.26 H: 1.43



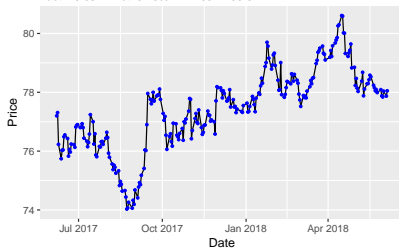
GBPEUR Curncy

Last: 1.14 1D ret: -0.02% L: 1.08 H: 1.16



BoE Broad FX index

Last: 78.05 1D ret: 0.23% L: 74.03 H: 80.61



UK Nominal Yields

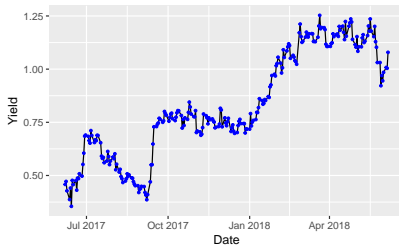
GTGBP2Y Govt

Last: 0.717 1D yld chg: 0.060% L: 0.08 H: 0.92



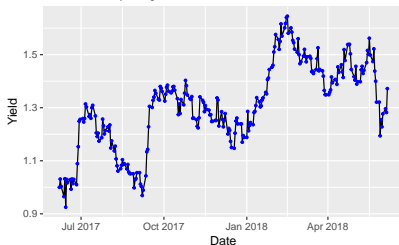
GTGBP5Y Govt

Last: 1.079 1D yld chg: 0.070% L: 0.36 H: 1.25



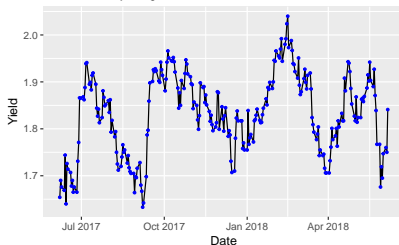
GTGBP10Y Govt

Last: 1.372 1D yld chg: 0.090% L: 0.92 H: 1.64



GTGBP30Y Govt

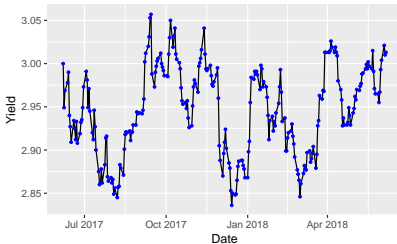
Last: 1.841 1D yld chg: 0.090% L: 1.63 H: 2.04



UK Breakevens

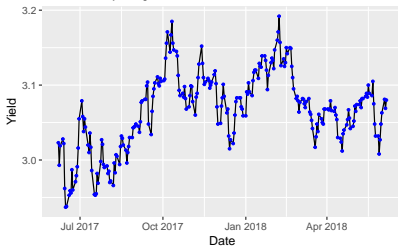
UKGGBE05Y Index

Last: 3.013 1D yld chg: 0.000% L: 2.84 H: 3.06



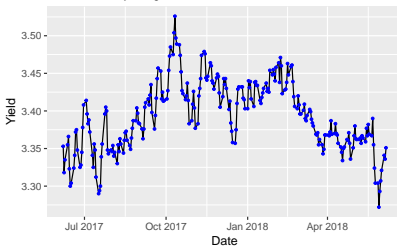
UKGGBE10Y Index

Last: 3.08 1D yld chg: 0.010% L: 2.94 H: 3.19



UKGGBE30Y Index

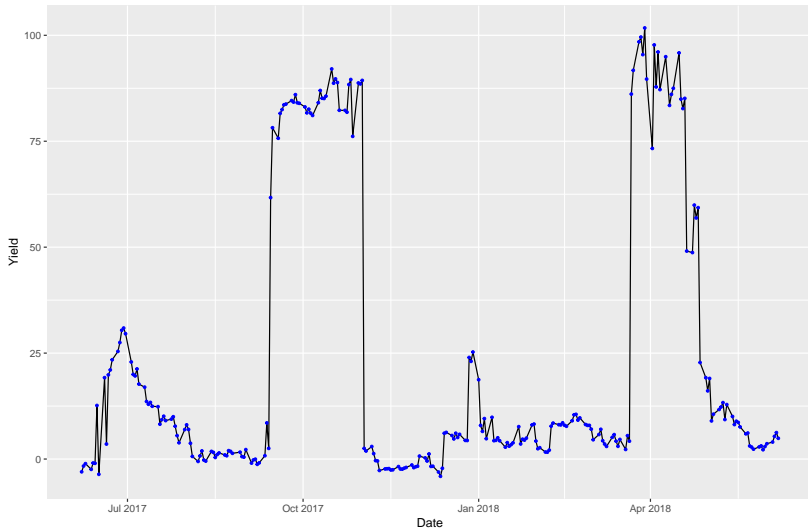
Last: 3.351 1D yld chg: 0.020% L: 3.27 H: 3.53



UK Hike Probability

OIS-implied hike probability at next MPC meeting

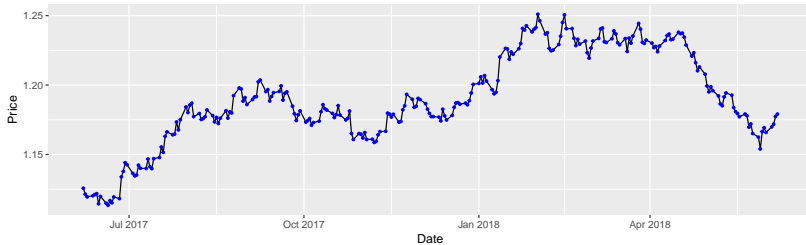
Last: 4.893 1D yld chg: -1.340% L: -4.08 H: 101.74



Europe

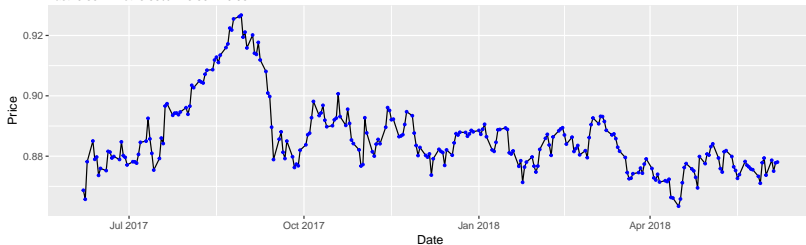
EURUSD Curncy

Last: 1.18 1D ret: 0.14% L: 1.11 H: 1.25



EURGBP Curncy

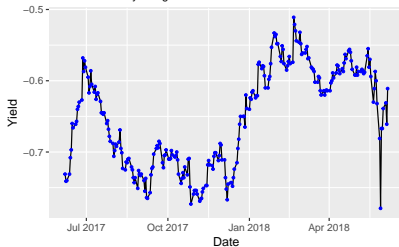
Last: 0.88 1D ret: 0.03% L: 0.86 H: 0.93



German Nominal Yields

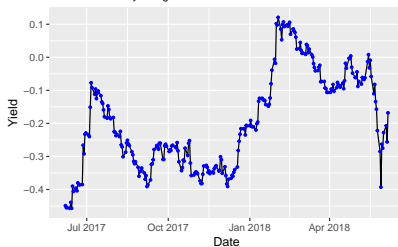
GTDEM2Y Govt

Last: -0.611 1D yld chg: 0.050% L: -0.78 H: -0.51



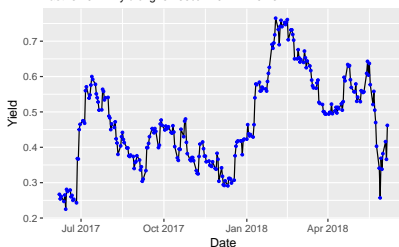
GTDEM5Y Govt

Last: -0.168 1D yld chg: 0.090% L: -0.46 H: 0.12



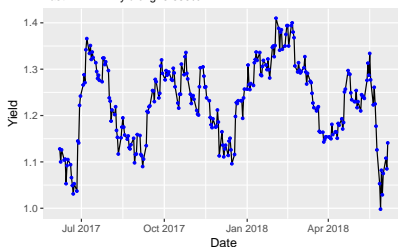
GTDEM10Y Govt

Last: 0.462 1D yld chg: 0.100% L: 0.22 H: 0.76



GTDEM30Y Govt

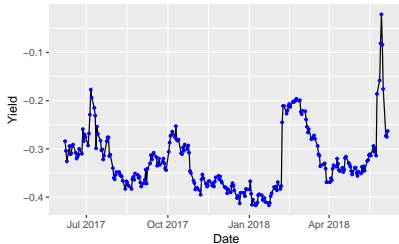
Last: 1.141 1D yld chg: 0.060% L: 1 H: 1.41



Spanish Nominal Yields

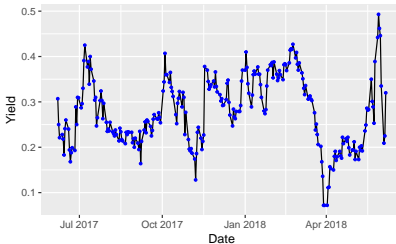
GTESP2Y Govt

Last: -0.263 1D yld chg: 0.010% L: -0.42 H: -0.02



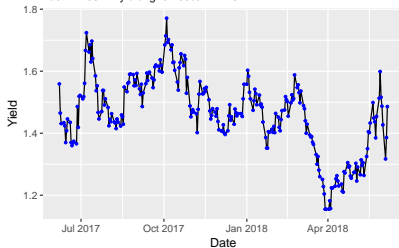
GTESP5Y Govt

Last: 0.32 1D yld chg: 0.100% L: 0.07 H: 0.49



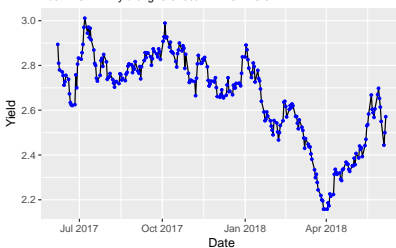
GTESP10Y Govt

Last: 1.486 1D yld chg: 0.100% L: 1.16 H: 1.77



GTESP30Y Govt

Last: 2.571 1D yld chg: 0.070% L: 2.16 H: 3.01



Italy Nominal Yields

GTITL2Y Govt

Last: 1.326 1D yld chg: 0.350% L: -0.39 H: 2.7



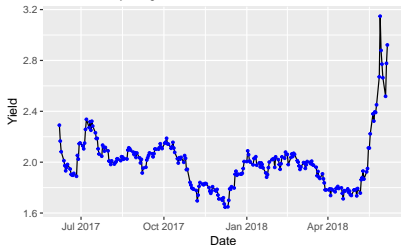
GTITL5Y Govt

Last: 2.174 1D yld chg: 0.340% L: 0.4 H: 3.01



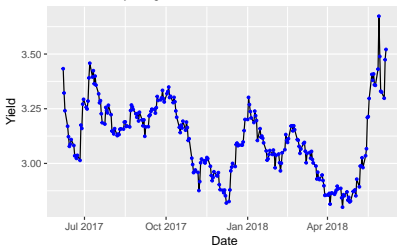
GTITL10Y Govt

Last: 2.922 1D yld chg: 0.150% L: 1.65 H: 3.15



GTITL30Y Govt

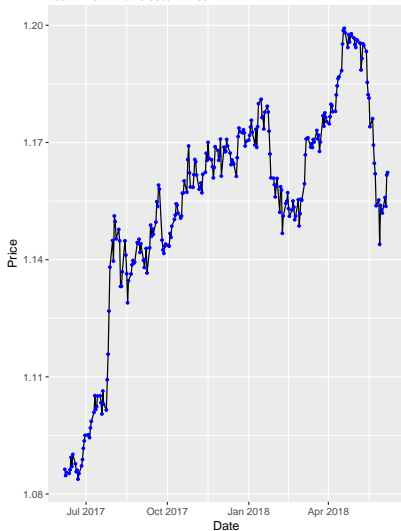
Last: 3.521 1D yld chg: 0.050% L: 2.8 H: 3.67



Swiss

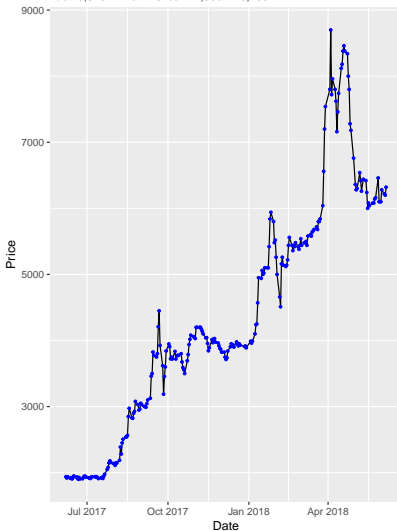
EURCHF Curncy

Last: 1.16 1D ret: 0.06% L: 1.08 H: 1.2



SNBN SW Equity

Last: 6,320 1D ret: 1.94% L: 1,900 H: 8,700

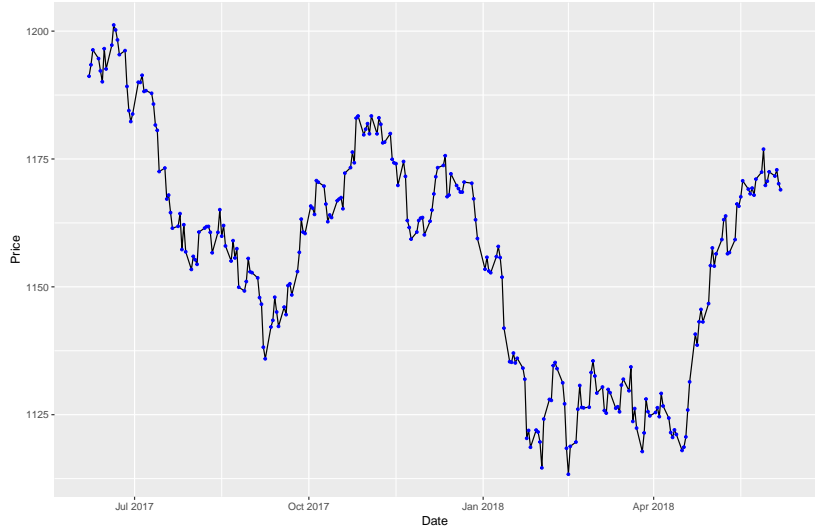


US

USD

Bloomberg Dollar Spot Index

Last: 1,168.98 1D ret: -0.10% L: 1,113.35 H: 1,201.2



US Nominal Yields

GT2 Govt

Last: 2.522 1D yld chg: 0.000% L: 1.26 H: 2.59



GT5 Govt

Last: 2.817 1D yld chg: 0.010% L: 1.63 H: 2.94



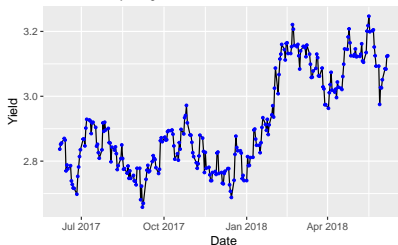
GT10 Govt

Last: 2.978 1D yld chg: 0.000% L: 2.04 H: 3.11



GT30 Govt

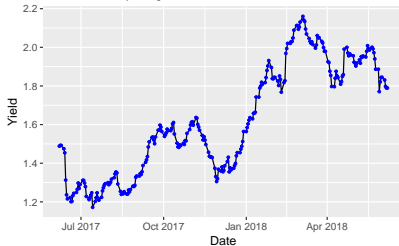
Last: 3.125 1D yld chg: 0.000% L: 2.66 H: 3.25



US Breakeven Yields

USGGBE02 Index

Last: 1.7893 1D yld chg: 0.000% L: 1.17 H: 2.16



USGGBE05 Index

Last: 2.0958 1D yld chg: 0.000% L: 1.56 H: 2.17



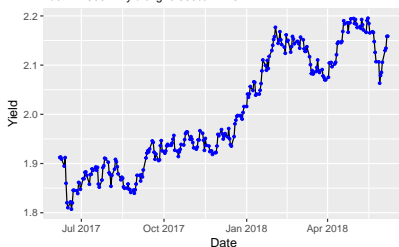
USGGBE10 Index

Last: 2.1583 1D yld chg: 0.000% L: 1.67 H: 2.2



USGGBE30 Index

Last: 2.1588 1D yld chg: 0.000% L: 1.81 H: 2.2

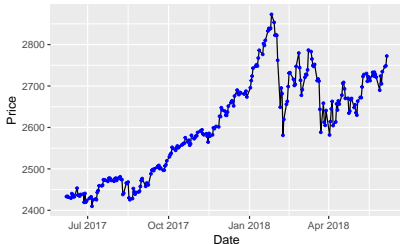


Equities Indices

US Equities

S&P500

Last: 2,772.35 1D ret: 0.86% L: 2,409.75 H: 2,872.87



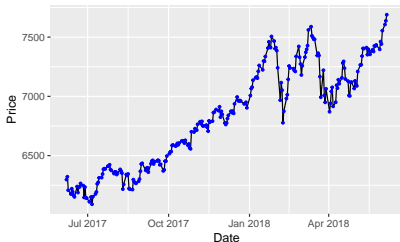
Dow Jones

Last: 25,146.39 1D ret: 1.40% L: 21,173.69 H: 26,616.71



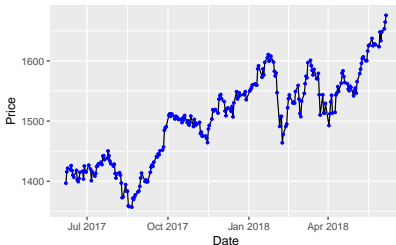
NASDAQ Composite

Last: 7,689.24 1D ret: 0.67% L: 6,089.46 H: 7,689.24



Russell 2000

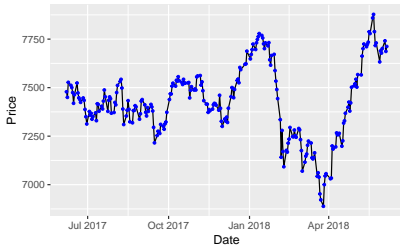
Last: 1,675.95 1D ret: 0.68% L: 1,356.9 H: 1,675.95



UK Equities

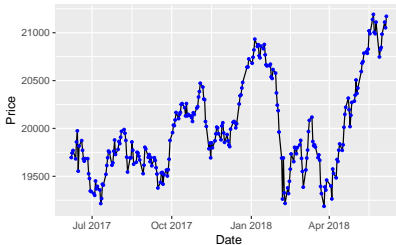
FTSE 100

Last: 7,712.37 1D ret: 0.33% L: 6,888.69 H: 7,877.45



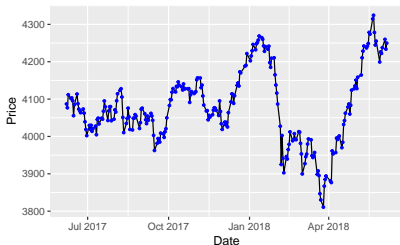
FTSE 250

Last: 21,171.4 1D ret: 0.57% L: 19,187.09 H: 21,191.44



FTSE All Share

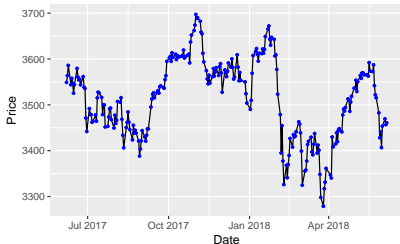
Last: 4,249.82 1D ret: 0.38% L: 3,810.81 H: 4,324.41



Core Europe Equities

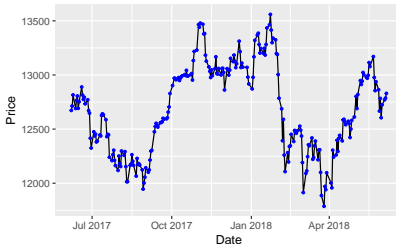
EuroStoxx

Last: 3,460.82 1D ret: 0.12% L: 3,278.72 H: 3,697.4



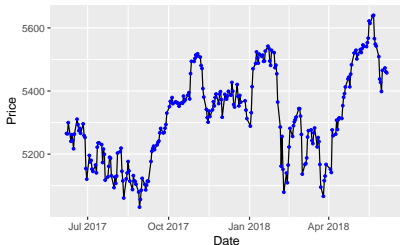
German DAX

Last: 12,830.07 1D ret: 0.34% L: 11,787.26 H: 13,559.6



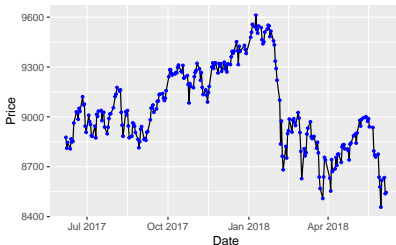
France CAC

Last: 5,457.56 1D ret: -0.06% L: 5,031.92 H: 5,640.1



Swiss SMI

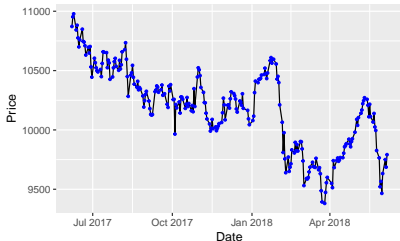
Last: 8,544.99 1D ret: 0.08% L: 8,456.95 H: 9,611.61



Periphery Europe Equities

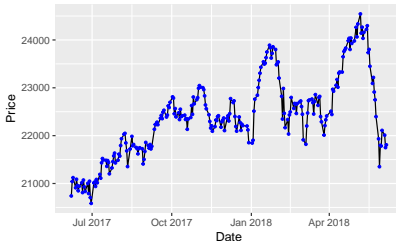
Spain IBEX

Last: 9,791.6 1D ret: 1.09% L: 9,381 H: 10,978.3



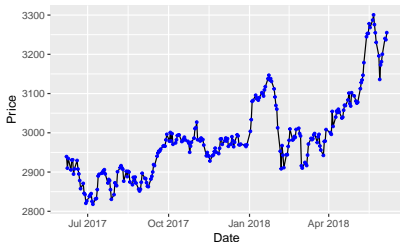
Italy MIB

Last: 21,807.59 1D ret: 0.26% L: 20,584.23 H: 24,544.26



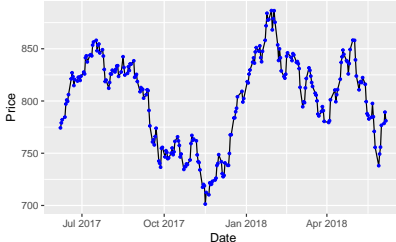
Portugal PSI

Last: 3,255.19 1D ret: 0.56% L: 2,817.94 H: 3,300.53



Greece ASE

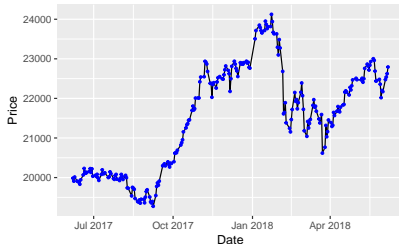
Last: 781.05 1D ret: -1.05% L: 701.36 H: 886.54



Asia Equities

Nikkei

Last: 22,793.49 1D ret: 0.74% L: 19,274.82 H: 24,124.15



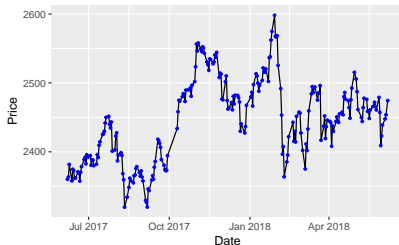
Hang Seng

Last: 31,259.1 1D ret: 0.53% L: 25,340.85 H: 33,154.12



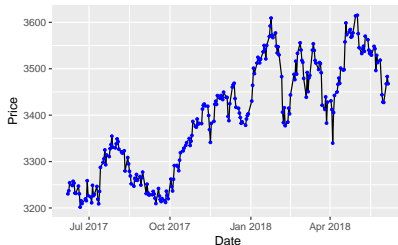
KOSPI

Last: 2,474.34 1D ret: 0.84% L: 2,319.71 H: 2,598.19



STI

Last: 3,467.81 1D ret: -0.44% L: 3,201.77 H: 3,615.28

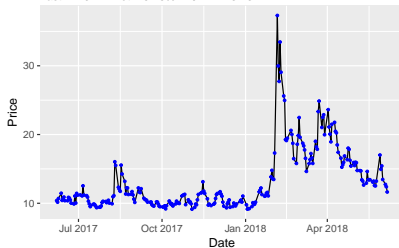


Volatility

Key Volatility Indices

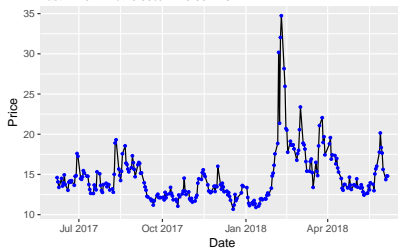
VIX

Last: 11.64 1D ret: -6.13% L: 9.14 H: 37.32



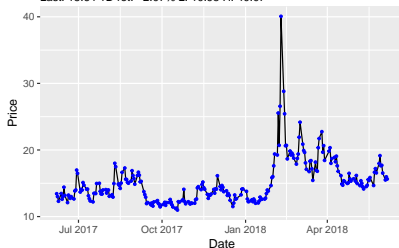
VSTOXX

Last: 14.8 1D ret: 0.00% L: 10.68 H: 34.74



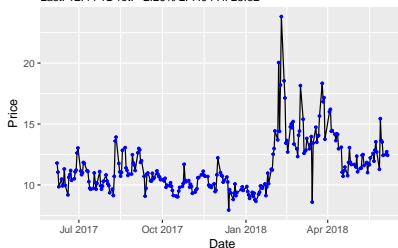
VDAX

Last: 15.64 1D ret: -2.07% L: 10.98 H: 40.07



VFTSE

Last: 12.44 1D ret: -2.26% L: 7.94 H: 23.82

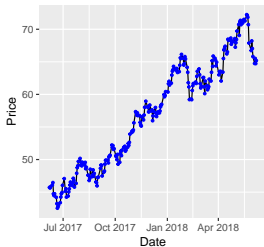


Commodities

Key Commodities Futures

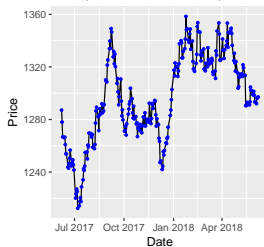
WTI 1st contract

Last: 65.19 1D ret: 0.71% L: 42.53 H: 72.24



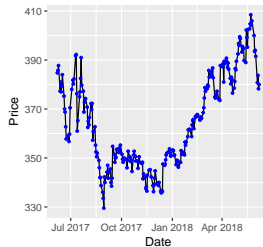
Gold

Last: 1,297.18 1D ret: 0.06% L: 1,212.46 H:



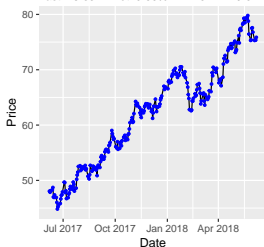
Corn

Last: 380 1D ret: 0.46% L: 329.5 H: 408.5



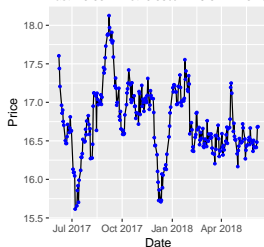
Brent 1st contract

Last: 75.86 1D ret: 0.66% L: 44.82 H: 79.8



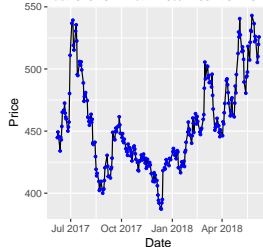
Silver

Last: 16.68 1D ret: 0.03% L: 15.62 H: 18.13



Wheat

Last: 525.75 1D ret: 1.15% L: 387.25 H: 543

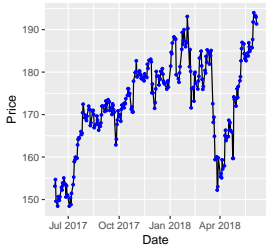


Select Names

FAANGS

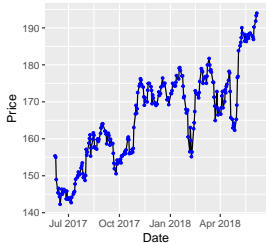
Facebook

Last: 191.34 1D ret: -0.83% L: 148.43 H: 193



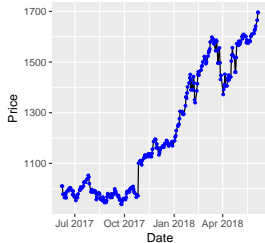
Apple

Last: 193.98 1D ret: 0.35% L: 142.27 H: 193.5



Amazon

Last: 1,695.75 1D ret: -0.04% L: 938.6 H: 1,711.5



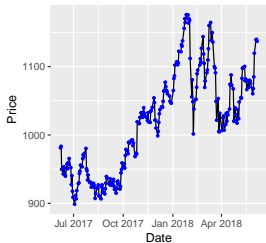
Netflix

Last: 367.45 1D ret: 0.45% L: 146.17 H: 367.4



Alphabet

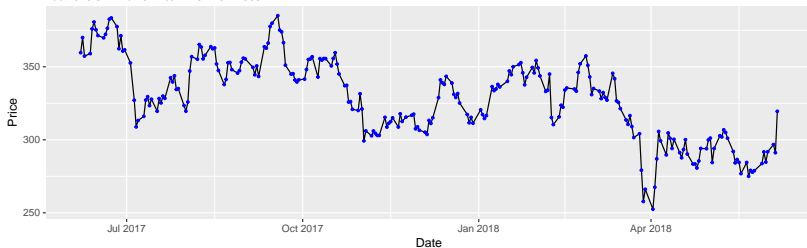
Last: 1,136.88 1D ret: -0.24% L: 898.7 H: 1,175.84



Tech - special interest

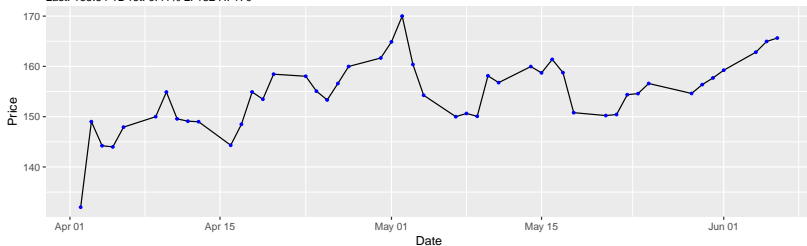
Tesla

Last: 319.5 1D ret: 9.74% L: 252.48 H: 385



Spotify

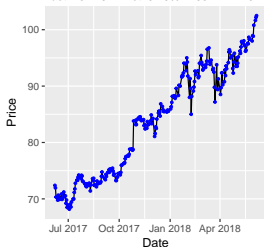
Last: 165.64 1D ret: 0.41% L: 132 H: 170



Tech - Software & Services

Microsoft

Last: 102.49 1D ret: 0.29% L: 68.17 H: 102.49



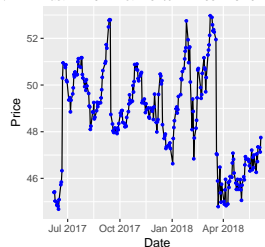
Visa

Last: 136.28 1D ret: 2.04% L: 93.25 H: 136.28



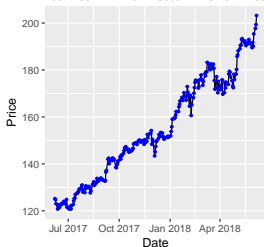
Oracle

Last: 47.75 1D ret: 1.32% L: 44.68 H: 52.97



Mastercard

Last: 203.21 1D ret: 1.93% L: 120.76 H: 203.21



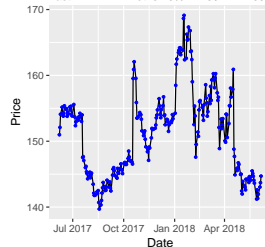
SalesForce

Last: 135.55 1D ret: 1.07% L: 86 H: 135.55



IBM

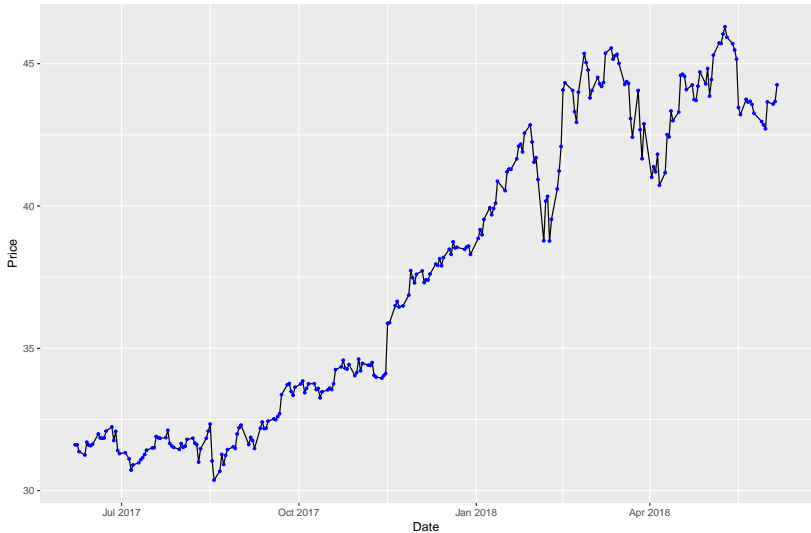
Last: 144.71 1D ret: 0.70% L: 139.7 H: 169.12



Tech - Hardware & Equipment

CISCO

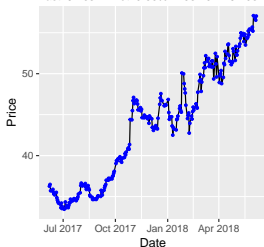
Last: 44.26 1D ret: 1.35% L: 30.37 H: 46.3



Tech - Semiconductors & Equipment

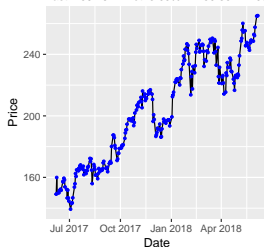
Intel

Last: 57.03 1D ret: 0.88% L: 33.46 H: 57.08



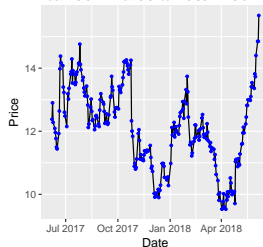
Nvidia

Last: 265.15 1D ret: 0.03% L: 139.33 H: 265.1



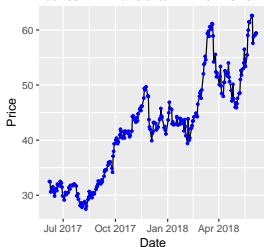
AMD

Last: 15.67 1D ret: 5.52% L: 9.53 H: 15.67



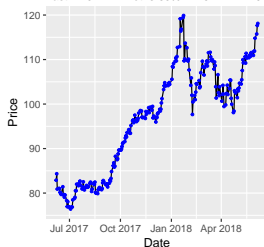
Micron

Last: 59.42 1D ret: 0.02% L: 27.49 H: 62.62



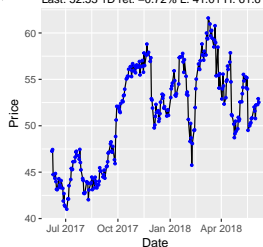
Texas Instrument

Last: 118.11 1D ret: 0.38% L: 76.41 H: 119.8



Applied Materials

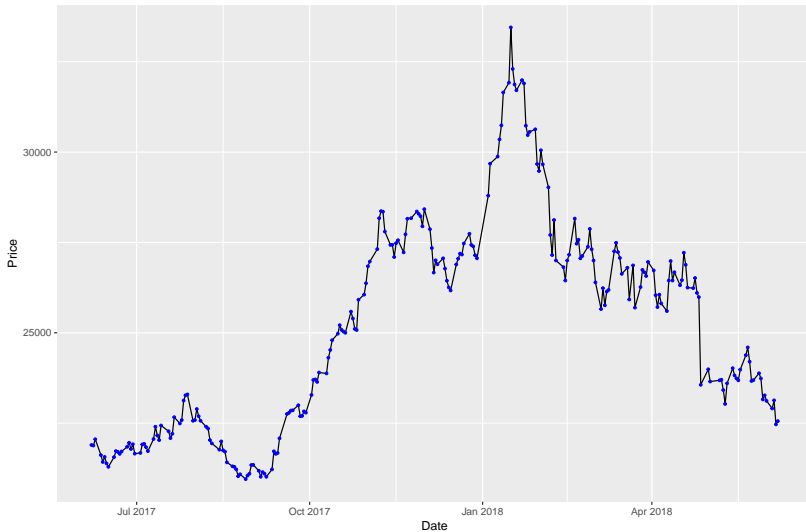
Last: 52.53 1D ret: -0.72% L: 41.01 H: 61.61



Robotics

FANUC

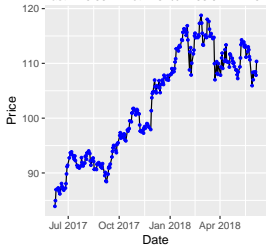
Last: 22,555 1D ret: 0.40% L: 20,950 H: 33,450



US Banks

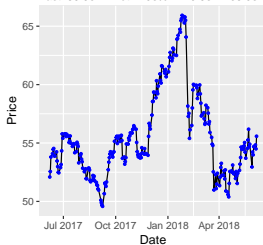
JP Morgan

Last: 110.36 1D ret: 2.34% L: 83.91 H: 118.7



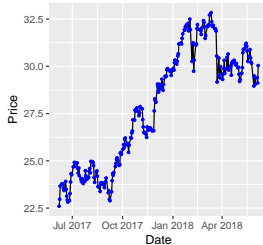
Wells Fargo

Last: 55.58 1D ret: 1.98% L: 49.58 H: 65.93



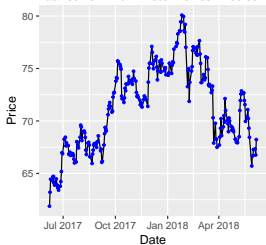
Bank of America

Last: 30.04 1D ret: 3.16% L: 22.6 H: 32.84



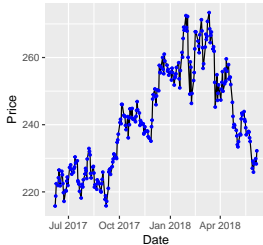
Citigroup

Last: 68.23 1D ret: 2.20% L: 61.88 H: 80.08



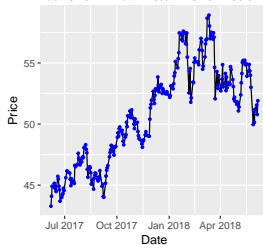
Goldman Sachs

Last: 232.23 1D ret: 1.70% L: 215.78 H: 273.3



Morgan Stanley

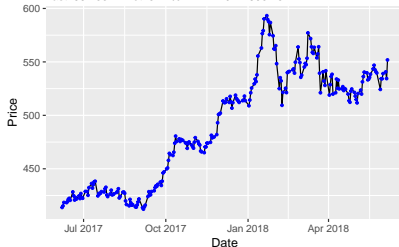
Last: 51.91 1D ret: 2.23% L: 43.28 H: 58.91



Asset Managers

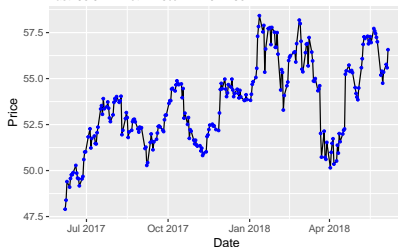
BlackRock

Last: 551.86 1D ret: 3.27% L: 412.19 H: 593.26



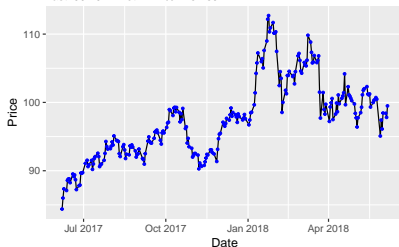
Bank of New York

Last: 56.57 1D ret: 1.76% L: 47.9 H: 58.42



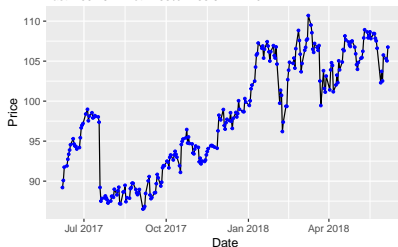
State Street

Last: 99.49 1D ret: 1.72% L: 84.39 H: 112.71



Northern Trust

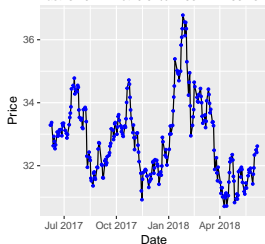
Last: 106.75 1D ret: 1.63% L: 86.51 H: 110.7



Private equity

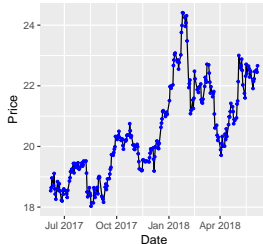
BlackStone Group

Last: 32.62 1D ret: 0.62% L: 30.71 H: 36.78



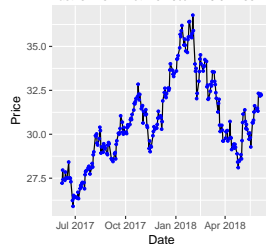
KKR & Co LP

Last: 22.66 1D ret: 0.94% L: 18.03 H: 24.41



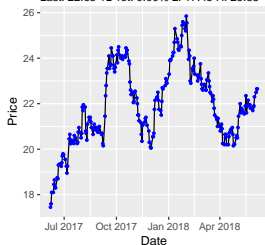
Apollo Global

Last: 32.23 1D ret: -0.19% L: 25.9 H: 36.78



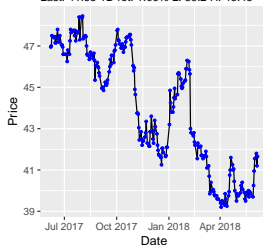
Carlyle Group

Last: 22.65 1D ret: 0.00% L: 17.45 H: 25.85



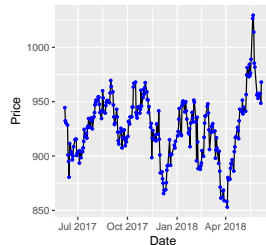
Oaktree Capital

Last: 41.65 1D ret: 1.09% L: 39.2 H: 48.45



3i

Last: 968 1D ret: 2.05% L: 853 H: 1,029.5



Cryptocurrencies

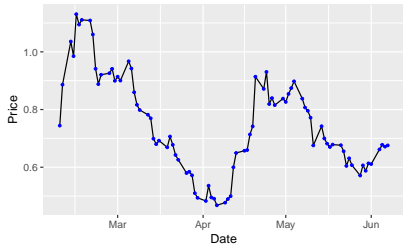
Bitcoin

Last: 7,671.82 1D ret: 0.69% L: 2,159.04 H: 18,674.48



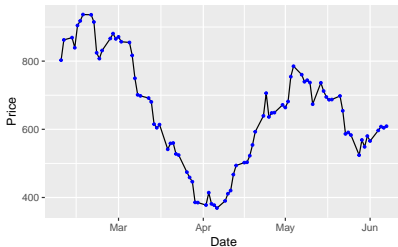
Ripple

Last: 0.68 1D ret: 0.66% L: 0.47 H: 1.13



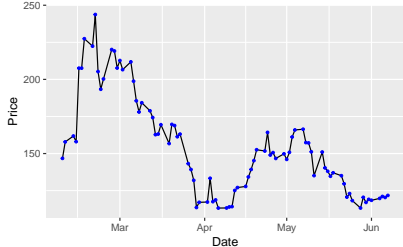
Ethereum

Last: 609.09 1D ret: 0.78% L: 369.04 H: 936.64



Litecoin

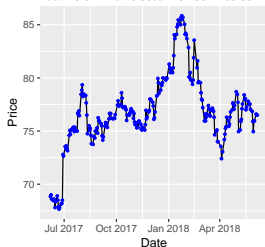
Last: 121.77 1D ret: 1.13% L: 113.25 H: 243.74



Chinese stocks

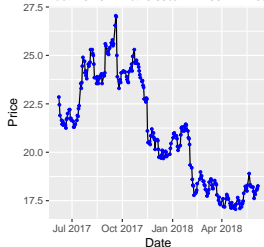
HSBC

Last: 76.5 1D ret: 0.00% L: 67.65 H: 85.85



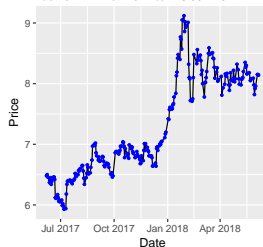
China Merchants

Last: 18.26 1D ret: 0.66% L: 17.06 H: 27.05



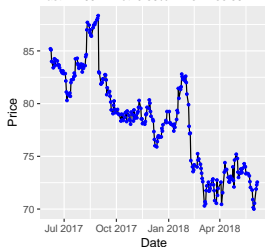
China Construction Bank

Last: 8.14 1D ret: -0.12% L: 5.93 H: 9.12



China Mobile

Last: 72.55 1D ret: 0.35% L: 70 H: 88.35



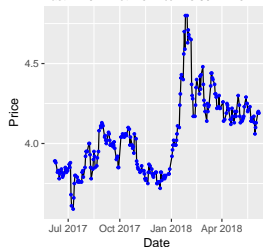
ICBC

Last: 6.61 1D ret: -0.15% L: 4.87 H: 7.44



Bank of China

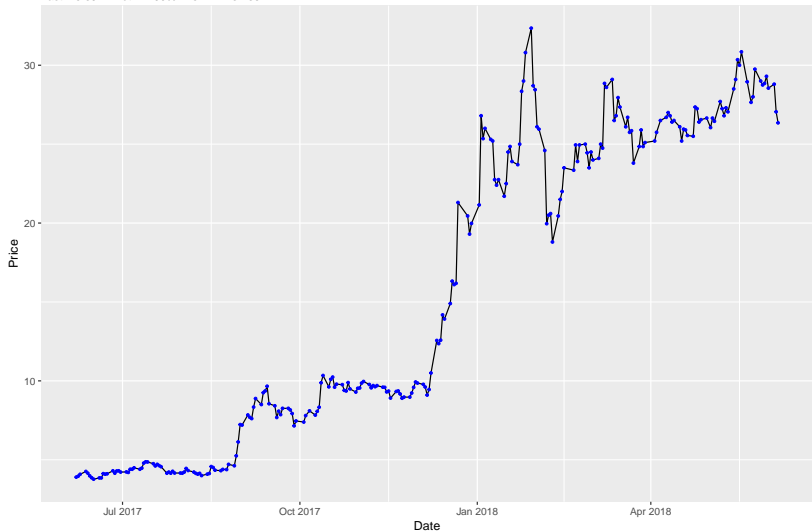
Last: 4.19 1D ret: -0.24% L: 3.59 H: 4.8



Chinese stocks 2

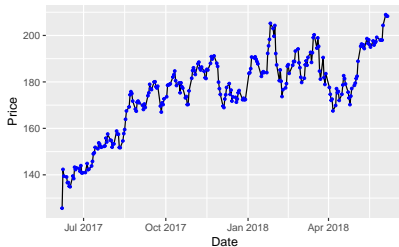
Genscript

Last: 26.35 1D ret: -2.59% L: 3.77 H: 32.35

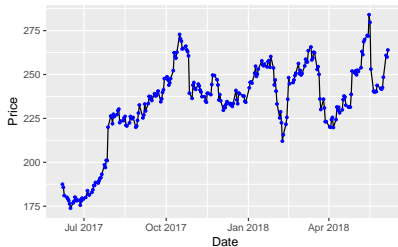


Alibaba

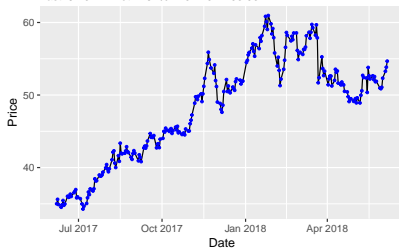
Last: 208.3 1D ret: -0.03% L: 125.64 H: 208.95

**Baidu**

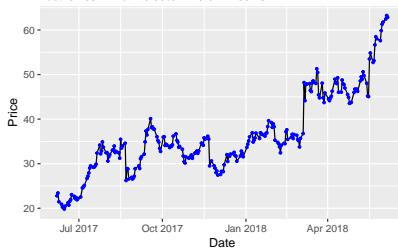
Last: 263.94 1D ret: 1.52% L: 173.88 H: 284.07

**Tencent**

Last: 54.67 1D ret: 1.54% L: 34.28 H: 60.96

**Baozun**

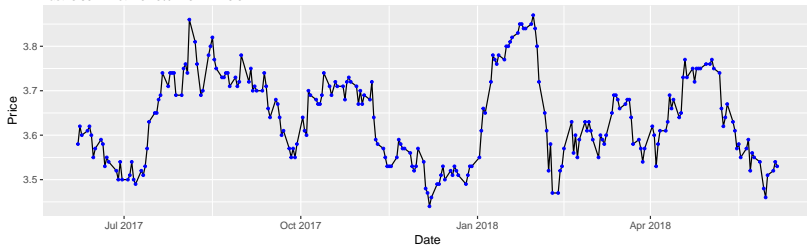
Last: 62.85 1D ret: -0.63% L: 19.82 H: 63.25



Singapore stocks

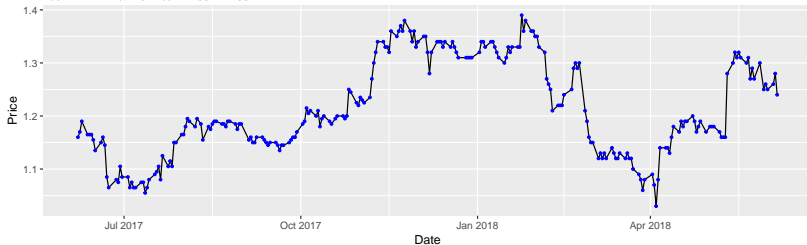
Capitaland

Last: 3.53 1D ret: -0.28% L: 3.44 H: 3.87



Genting

Last: 1.24 1D ret: -3.12% L: 1.03 H: 1.39



Watch