

Daily Monitor

03 May, 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

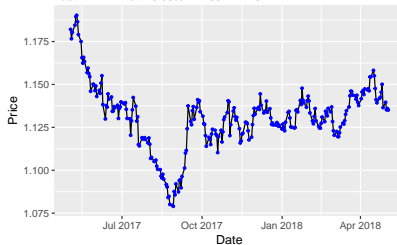
GBPUSD Curncy

Last: 1.36 1D ret: 0.11% L: 1.26 H: 1.43



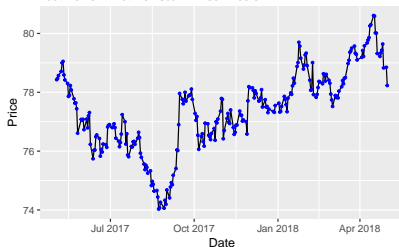
GBPEUR Curncy

Last: 1.14 1D ret: -0.08% L: 1.08 H: 1.19



BoE Broad FX index

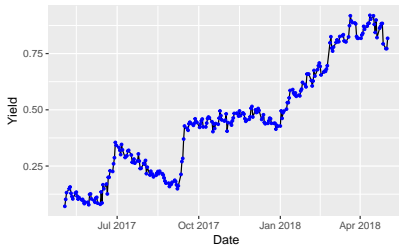
Last: 78.23 1D ret: -0.79% L: 74.03 H: 80.61



UK Nominal Yields

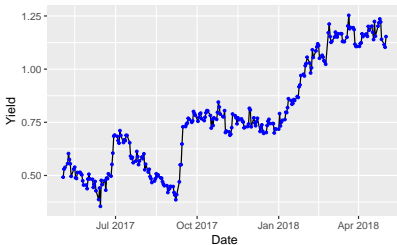
GTGBP2Y Govt

Last: 0.818 1D yld chg: 0.050% L: 0.07 H: 0.92



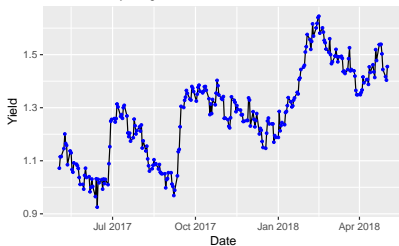
GTGBP5Y Govt

Last: 1.153 1D yld chg: 0.050% L: 0.36 H: 1.25



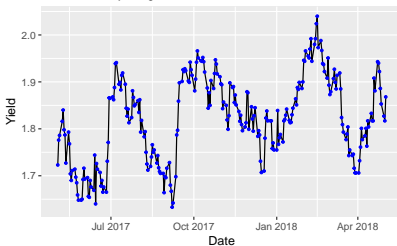
GTGBP10Y Govt

Last: 1.455 1D yld chg: 0.050% L: 0.92 H: 1.64



GTGBP30Y Govt

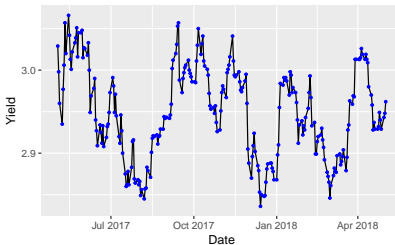
Last: 1.868 1D yld chg: 0.050% L: 1.63 H: 2.04



UK Breakevens

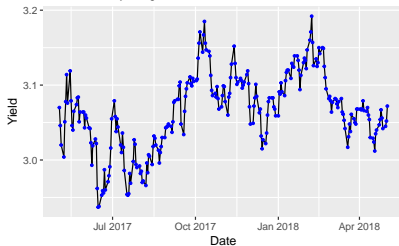
UKGGBE05Y Index

Last: 2.962 1D yld chg: 0.010% L: 2.84 H: 3.07



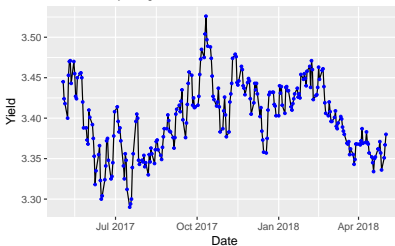
UKGGBE10Y Index

Last: 3.072 1D yld chg: 0.020% L: 2.94 H: 3.19



UKGGBE30Y Index

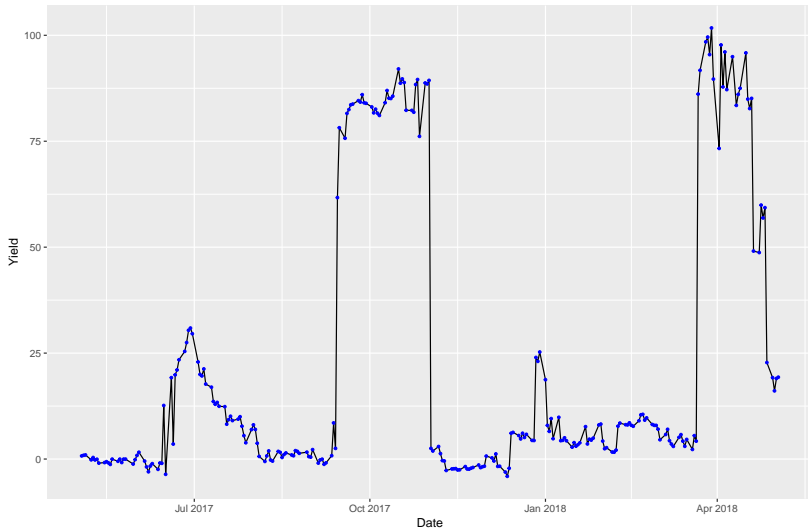
Last: 3.38 1D yld chg: 0.010% L: 3.29 H: 3.53



UK Hike Probability

OIS-implied hike probability at next MPC meeting

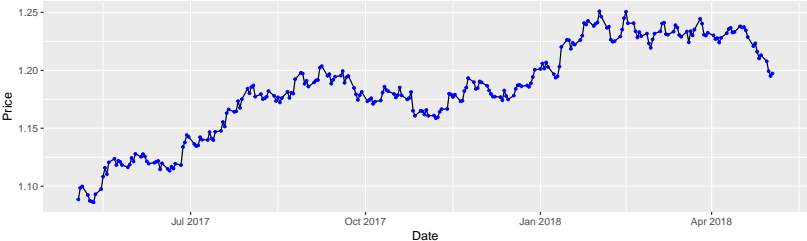
Last: 19.316 1D yld chg: 0.290% L: -4.08 H: 101.74



Europe

EURUSD Curncy

Last: 1.2 1D ret: 0.18% L: 1.09 H: 1.25



EURGBP Curncy

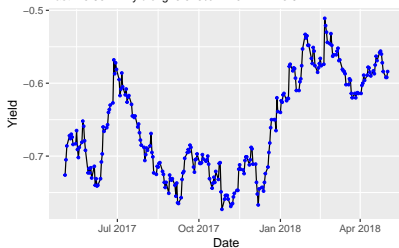
Last: 0.88 1D ret: 0.07% L: 0.84 H: 0.93



German Nominal Yields

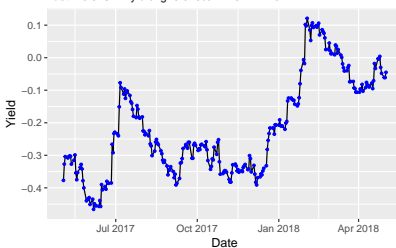
GTDEM2Y Govt

Last: -0.584 1D yld chg: 0.010% L: -0.77 H: -0.51



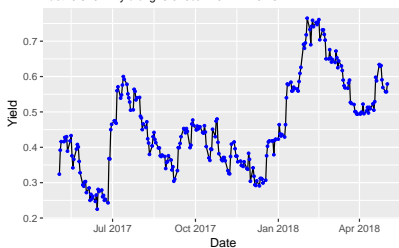
GTDEM5Y Govt

Last: -0.045 1D yld chg: 0.020% L: -0.47 H: 0.12



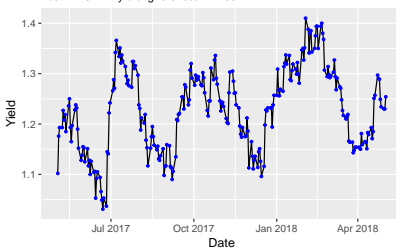
GTDEM10Y Govt

Last: 0.579 1D yld chg: 0.020% L: 0.22 H: 0.76



GTDEM30Y Govt

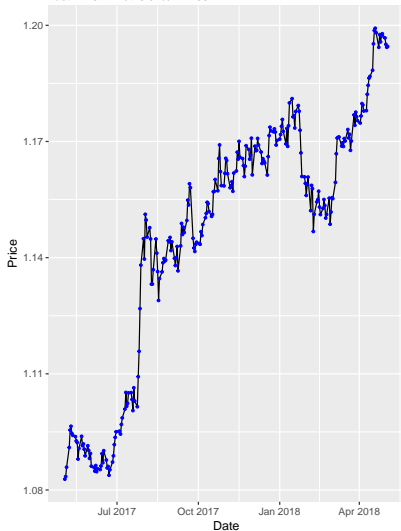
Last: 1.254 1D yld chg: 0.020% L: 1.03 H: 1.41



Swiss

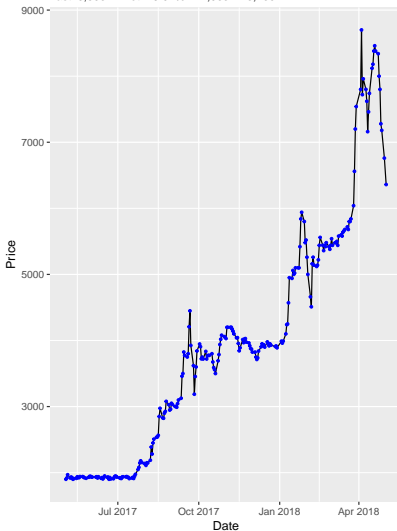
EURCHF Curncy

Last: 1.19 1D ret: 0.02% L: 1.08 H: 1.2



SNBN SW Equity

Last: 6,360 1D ret: -5.92% L: 1,900 H: 8,700

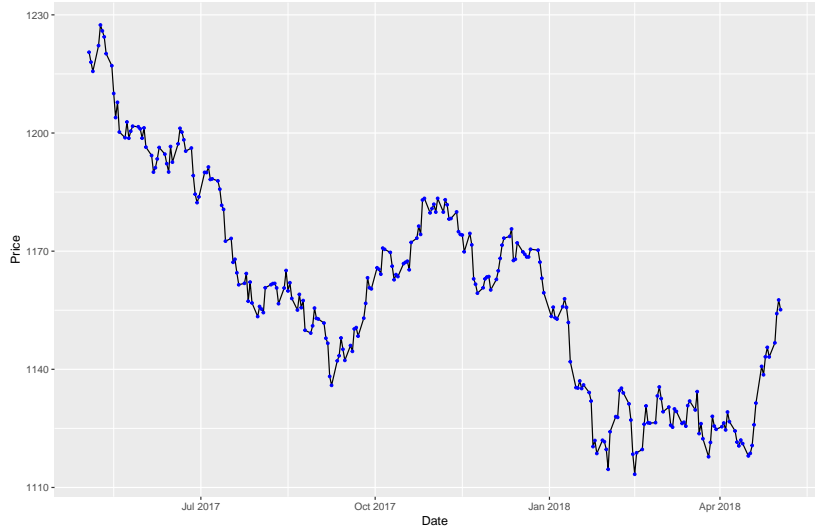


US

USD

Bloomberg Dollar Spot Index

Last: 1,155.14 1D ret: -0.21% L: 1,113.35 H: 1,227.43



US Nominal Yields

GT2 Govt

Last: 2.489 1D yld chg: -0.020% L: 1.25 H: 2.5



GT5 Govt

Last: 2.796 1D yld chg: -0.020% L: 1.63 H: 2.84



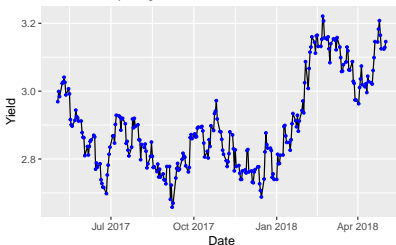
GT10 Govt

Last: 2.967 1D yld chg: 0.000% L: 2.04 H: 3.03



GT30 Govt

Last: 3.146 1D yld chg: 0.020% L: 2.66 H: 3.22



US Breakeven Yields

USGGBE02 Index

Last: 1.9181 1D yld chg: 0.000% L: 1.17 H: 2.16



USGGBE05 Index

Last: 2.1039 1D yld chg: 0.020% L: 1.56 H: 2.15



USGGBE10 Index

Last: 2.1721 1D yld chg: 0.010% L: 1.67 H: 2.19



USGGBE30 Index

Last: 2.1928 1D yld chg: 0.010% L: 1.81 H: 2.19



Equities Indices

US Equities

S&P500

Last: 2,635.67 1D ret: -0.72% L: 2,357.03 H: 2,872.87



Dow Jones

Last: 23,924.98 1D ret: -0.72% L: 20,606.93 H: 26,616.71



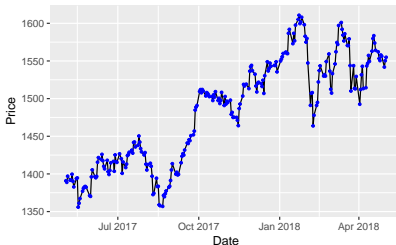
NASDAQ Composite

Last: 7,100.9 1D ret: -0.42% L: 6,011.24 H: 7,588.32



Russell 2000

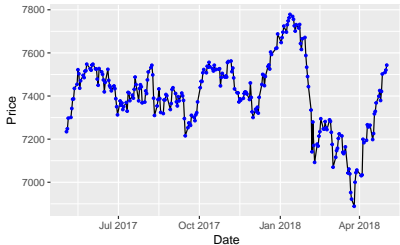
Last: 1,554.91 1D ret: 0.29% L: 1,355.89 H: 1,610.71



UK Equities

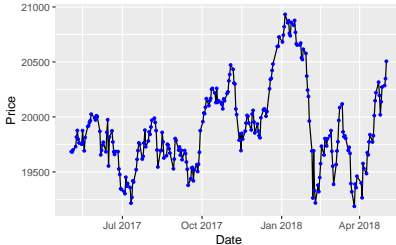
FTSE 100

Last: 7,543.2 1D ret: 0.30% L: 6,888.69 H: 7,778.64



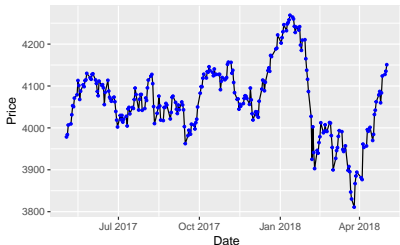
FTSE 250

Last: 20,506.27 1D ret: 0.78% L: 19,187.09 H: 20,932.56



FTSE All Share

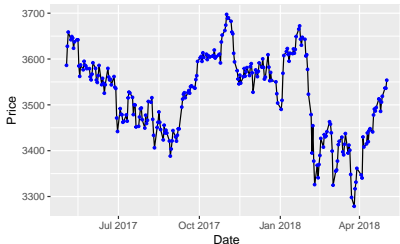
Last: 4,150.85 1D ret: 0.38% L: 3,810.81 H: 4,268.89



Core Europe Equities

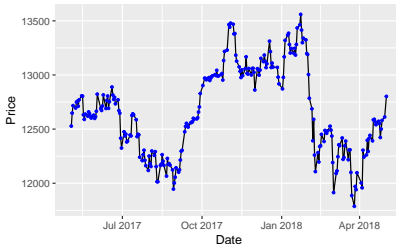
EuroStoxx

Last: 3,553.79 1D ret: 0.50% L: 3,278.72 H: 3,697.4



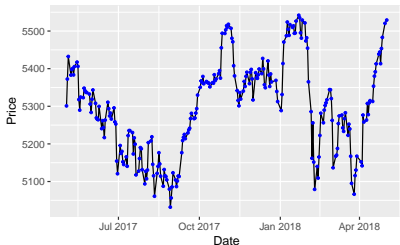
German DAX

Last: 12,802.25 1D ret: 1.51% L: 11,787.26 H: 13,559.6



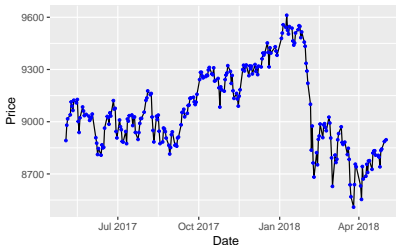
France CAC

Last: 5,529.22 1D ret: 0.16% L: 5,031.92 H: 5,541.99



Swiss SMI

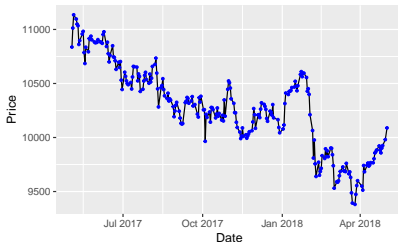
Last: 8,896.28 1D ret: 0.11% L: 8,509.29 H: 9,611.61



Periphery Europe Equities

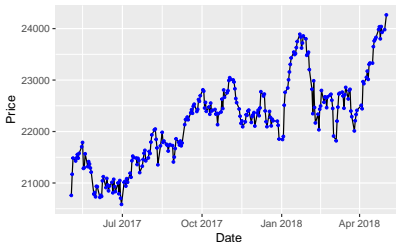
Spain IBEX

Last: 10,088.9 1D ret: 1.09% L: 9,381 H: 11,135.4



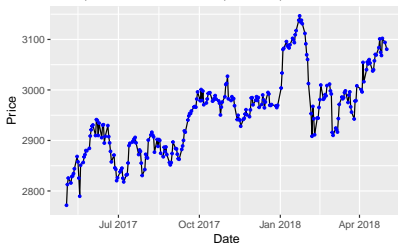
Italy MIB

Last: 24,265.61 1D ret: 1.19% L: 20,584.23 H: 24,265.61



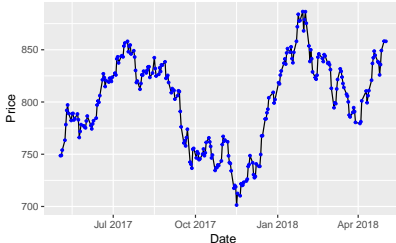
Portugal PSI

Last: 3,080.61 1D ret: -0.44% L: 2,771.7 H: 3,146.71



Greece ASE

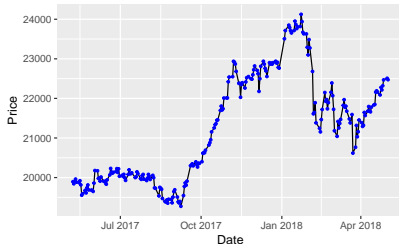
Last: 858.06 1D ret: -0.02% L: 701.36 H: 886.54



Asia Equities

Nikkei

Last: 22,472.78 1D ret: -0.16% L: 19,274.82 H: 24,124.15



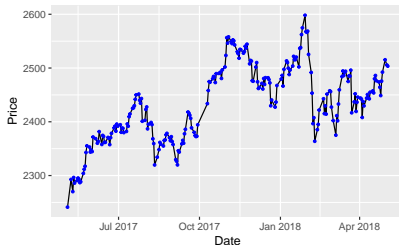
Hang Seng

Last: 30,723.88 1D ret: -0.27% L: 24,476.35 H: 33,154.12



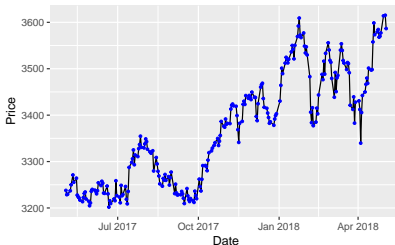
KOSPI

Last: 2,503.48 1D ret: -0.09% L: 2,241.24 H: 2,598.19



STI

Last: 3,586.58 1D ret: -0.79% L: 3,201.77 H: 3,615.28

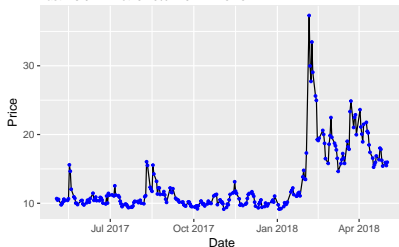


Volatility

Key Volatility Indices

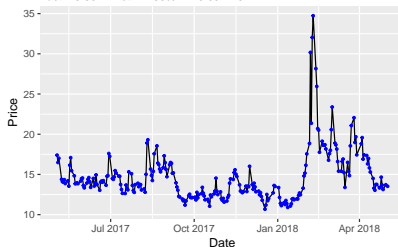
VIX

Last: 15.97 1D ret: 3.10% L: 9.14 H: 37.32



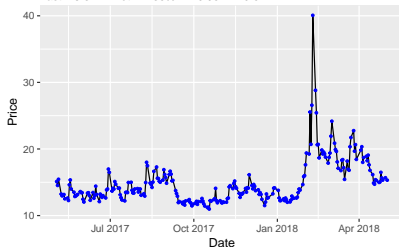
VSTOXX

Last: 13.53 1D ret: -1.36% L: 10.68 H: 34.74



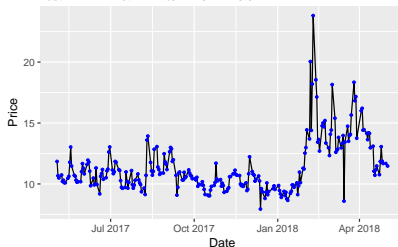
VDAX

Last: 15.32 1D ret: -2.30% L: 10.98 H: 40.07



VFTSE

Last: 11.47 1D ret: -1.77% L: 7.94 H: 23.82

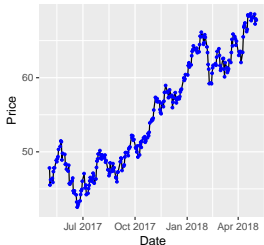


Commodities

Key Commodities Futures

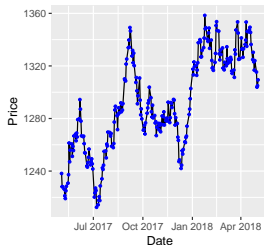
WTI 1st contract

Last: 67.77 1D ret: -0.24% L: 42.53 H: 68.64



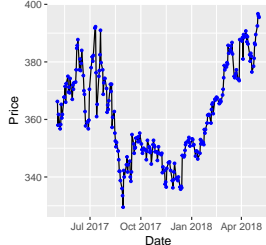
Gold

Last: 1,309.39 1D ret: 0.34% L: 1,212.46 H:



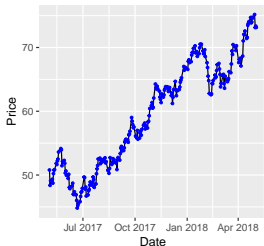
Corn

Last: 395.5 1D ret: -0.13% L: 329.5 H: 396.75



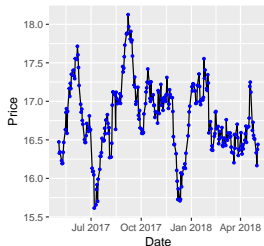
Brent 1st contract

Last: 73.15 1D ret: -0.29% L: 44.82 H: 75.17



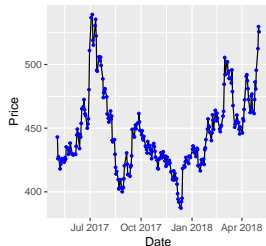
Silver

Last: 16.44 1D ret: 0.40% L: 15.62 H: 18.13



Wheat

Last: 525.75 1D ret: -0.76% L: 387.25 H: 539

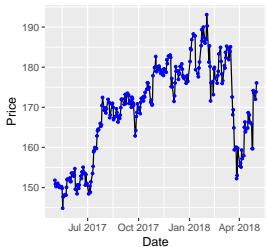


Select Names

FAANGS

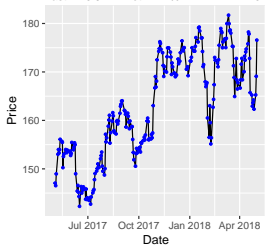
Facebook

Last: 176.07 1D ret: 1.27% L: 144.85 H: 193.6



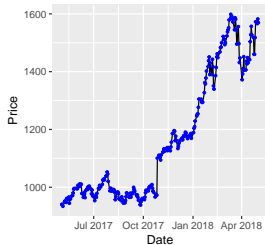
Apple

Last: 176.57 1D ret: 4.42% L: 142.27 H: 181.7



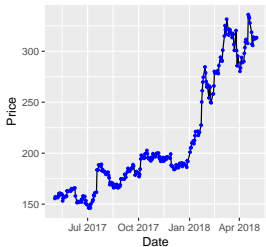
Amazon

Last: 1,569.68 1D ret: -0.80% L: 934.15 H: 1



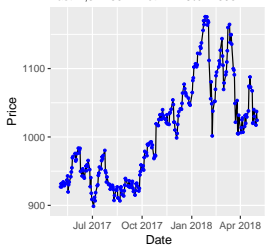
Netflix

Last: 313.36 1D ret: 0.02% L: 146.17 H: 336.6



Alphabet

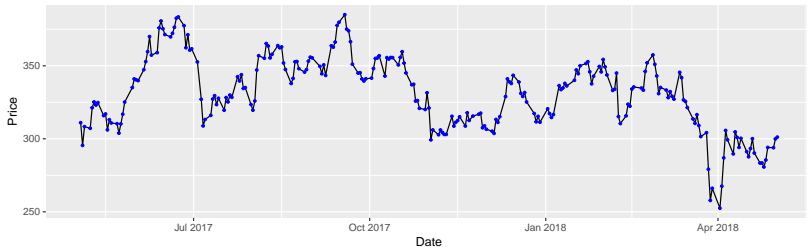
Last: 1,024.38 1D ret: -1.25% L: 898.7 H: 1,175.84



Tech - special interest

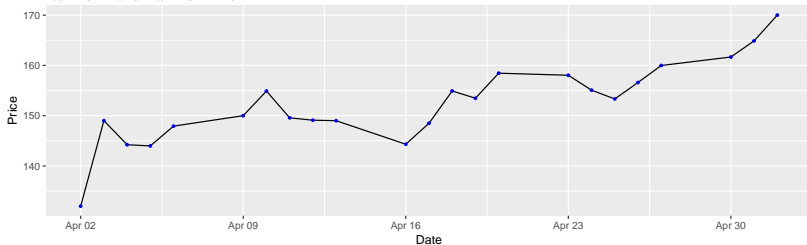
Tesla

Last: 301.15 1D ret: 0.41% L: 252.48 H: 385



Spotify

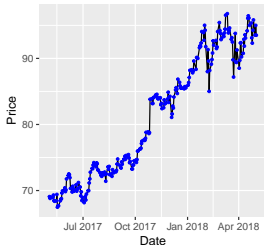
Last: 170 1D ret: 3.11% L: 132 H: 170



Tech - Software & Services

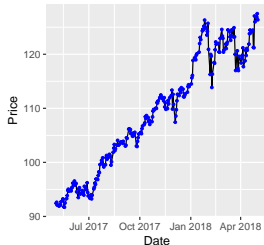
Microsoft

Last: 93.51 1D ret: -1.57% L: 67.48 H: 96.77



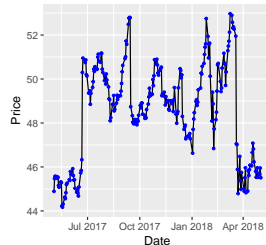
Visa

Last: 126.38 1D ret: -0.89% L: 91.71 H: 127.1



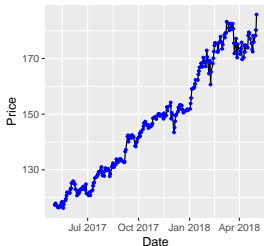
Oracle

Last: 45.51 1D ret: -0.96% L: 44.17 H: 52.97



Mastercard

Last: 185.82 1D ret: 3.09% L: 116.24 H: 185.1



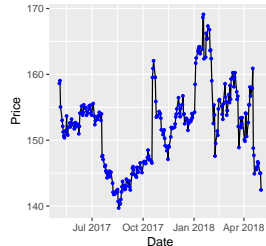
SalesForce

Last: 122.82 1D ret: -0.24% L: 86 H: 127.99



IBM

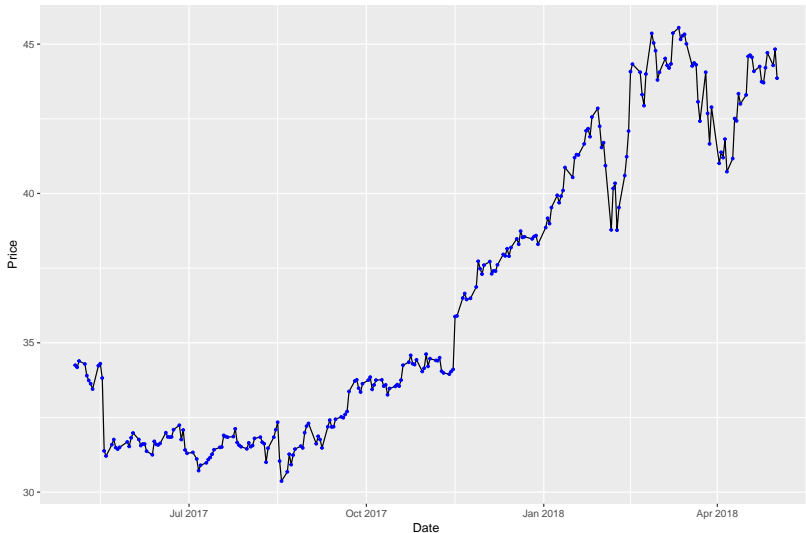
Last: 142.45 1D ret: -1.76% L: 139.7 H: 169.1



Tech - Hardware & Equipment

CISCO

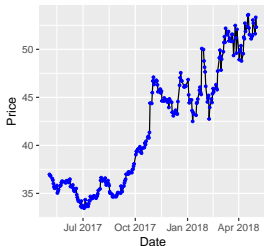
Last: 43.86 1D ret: -2.16% L: 30.37 H: 45.55



Tech - Semiconductors & Equipment

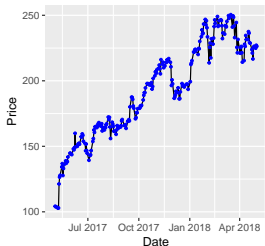
Intel

Last: 52.31 1D ret: -1.91% L: 33.46 H: 53.61



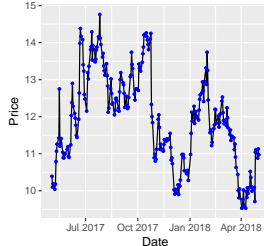
Nvidia

Last: 226.31 1D ret: -0.37% L: 102.77 H: 250



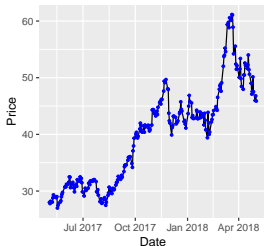
AMD

Last: 10.97 1D ret: -1.44% L: 9.53 H: 14.76



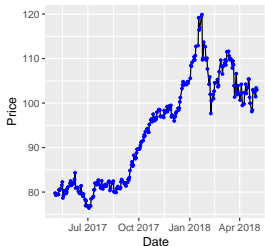
Micron

Last: 45.89 1D ret: -1.92% L: 27 H: 61.15



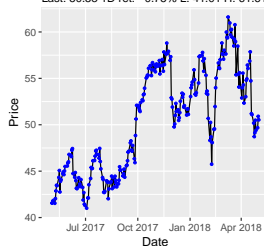
Texas Instrument

Last: 102.96 1D ret: -0.43% L: 76.41 H: 119.4



Applied Materials

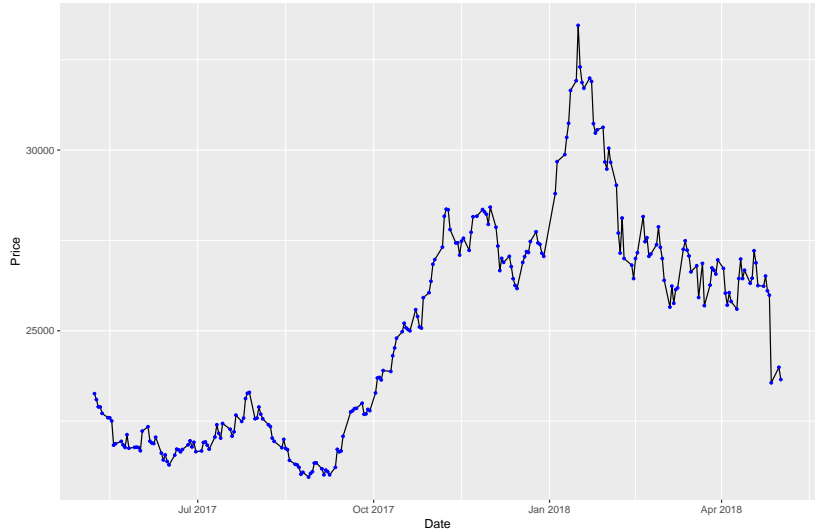
Last: 50.53 1D ret: -0.75% L: 41.01 H: 61.61



Robotics

FANUC

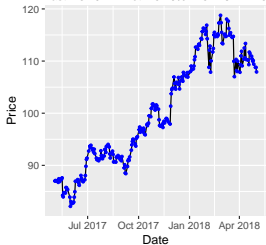
Last: 23,650 1D ret: -1.42% L: 20,950 H: 33,450



US Banks

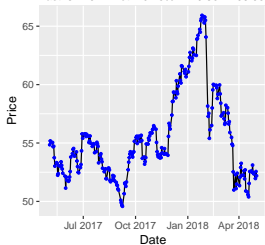
JP Morgan

Last: 107.92 1D ret: -0.79% L: 82.15 H: 118.0



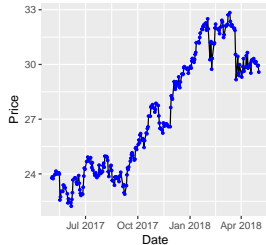
Wells Fargo

Last: 52.19 1D ret: -0.70% L: 49.58 H: 65.93



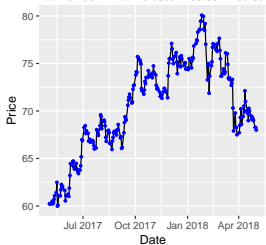
Bank of America

Last: 29.58 1D ret: -1.24% L: 22.23 H: 32.84



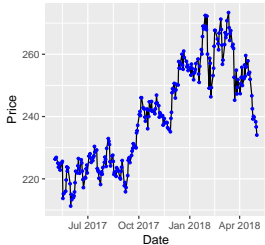
Citigroup

Last: 67.99 1D ret: -0.38% L: 59.98 H: 80.08



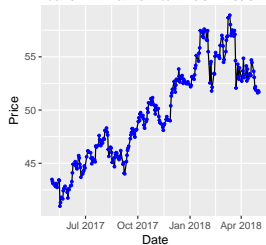
Goldman Sachs

Last: 234.05 1D ret: -1.11% L: 211.26 H: 273



Morgan Stanley

Last: 51.7 1D ret: -0.21% L: 40.97 H: 58.91



Asset Managers

BlackRock

Last: 514.79 1D ret: -0.61% L: 380.5 H: 593.26



Bank of New York

Last: 53.99 1D ret: -0.37% L: 46.2 H: 58.42



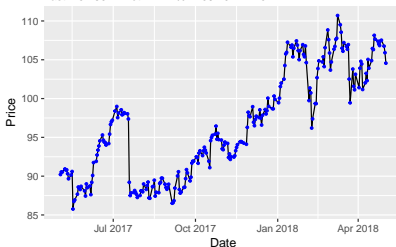
State Street

Last: 97.74 1D ret: -0.67% L: 79.82 H: 112.71



Northern Trust

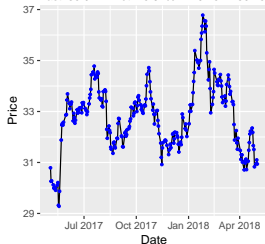
Last: 104.56 1D ret: -1.27% L: 85.76 H: 110.7



Private equity

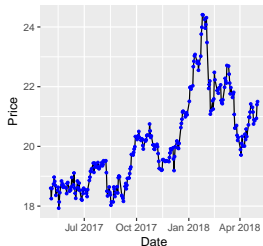
BlackStone Group

Last: 30.94 1D ret: -0.51% L: 29.28 H: 36.78



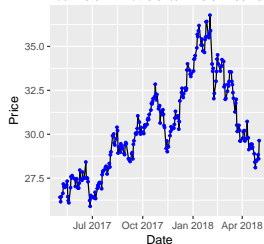
KKR & Co LP

Last: 21.5 1D ret: 0.47% L: 17.93 H: 24.41



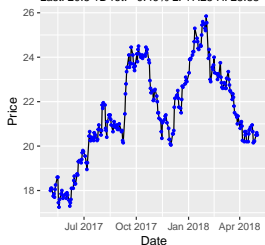
Apollo Global

Last: 29.64 1D ret: 3.64% L: 25.9 H: 36.78



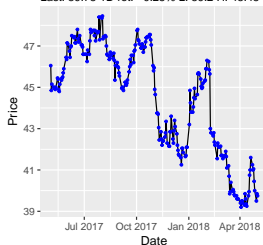
Carlyle Group

Last: 20.5 1D ret: -0.49% L: 17.25 H: 25.85



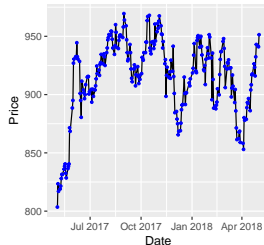
Oaktree Capital

Last: 39.75 1D ret: -0.25% L: 39.2 H: 48.45



3i

Last: 951.4 1D ret: 1.11% L: 803.5 H: 969.5



Cryptocurrencies

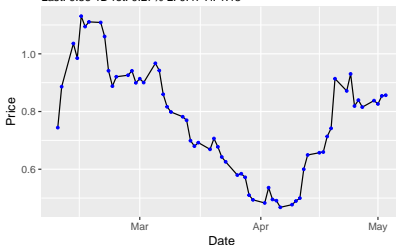
Bitcoin

Last: 9,209.25 1D ret: 0.36% L: 1,502.29 H: 18,674.48



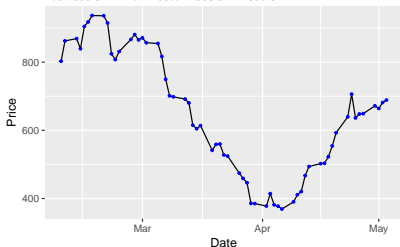
Ripple

Last: 0.86 1D ret: 0.27% L: 0.47 H: 1.13



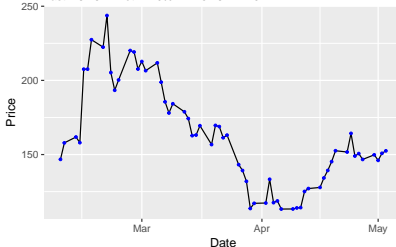
Ethereum

Last: 688.67 1D ret: 1.05% L: 369.04 H: 936.64



Litecoin

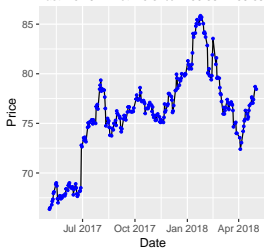
Last: 152.5 1D ret: 1.10% L: 113.25 H: 243.74



Chinese stocks

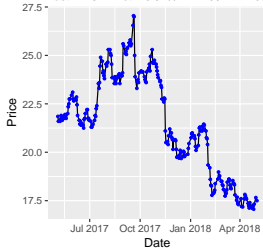
HSBC

Last: 78.45 1D ret: -0.32% L: 66.35 H: 85.85



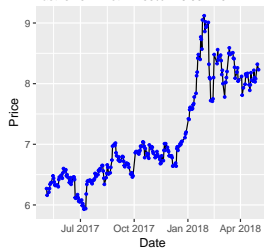
China Merchants

Last: 17.5 1D ret: -0.91% L: 17.06 H: 27.05



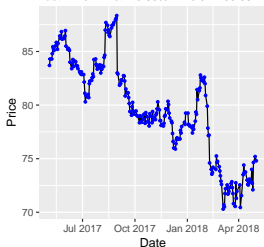
China Construction Bank

Last: 8.23 1D ret: -1.08% L: 5.93 H: 9.12



China Mobile

Last: 74.8 1D ret: -0.53% L: 70.3 H: 88.35



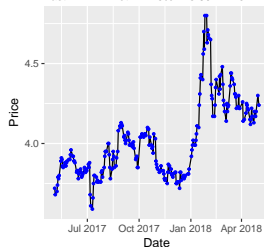
ICBC

Last: 6.93 1D ret: -0.72% L: 4.87 H: 7.44



Bank of China

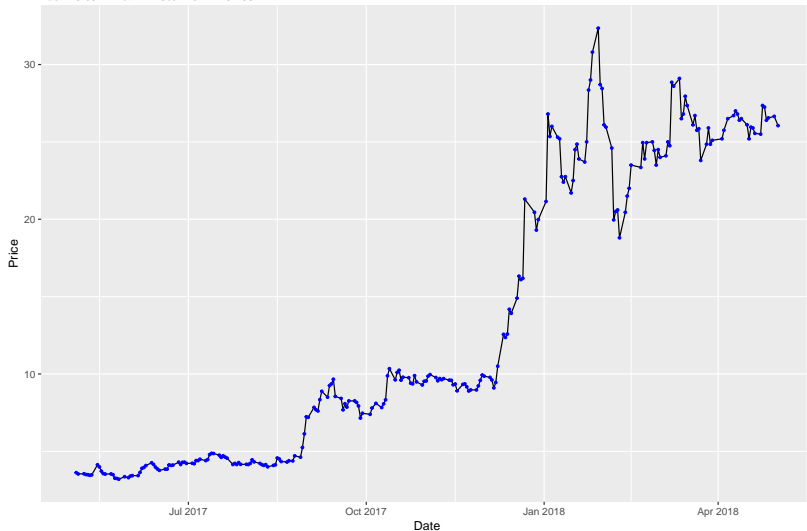
Last: 4.24 1D ret: -1.40% L: 3.59 H: 4.8



Chinese stocks 2

Genscript

Last: 26.05 1D ret: -2.25% L: 3.2 H: 32.35

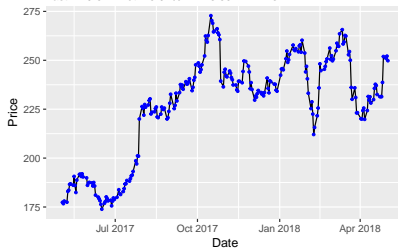


Alibaba

Last: 181.45 1D ret: 1.09% L: 115.86 H: 205.22

**Baidu**

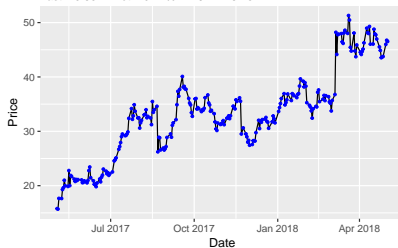
Last: 249.8 1D ret: -0.92% L: 173.88 H: 272.82

**Tencent**

Last: 49.51 1D ret: 0.52% L: 31.26 H: 60.96

**Baozun**

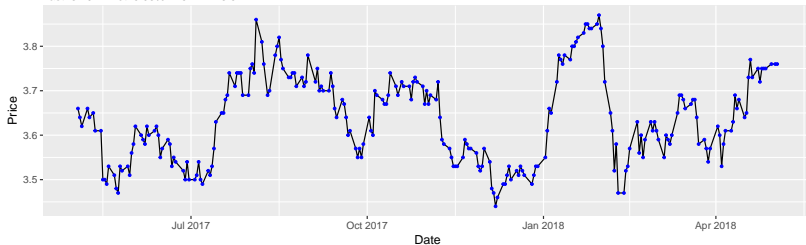
Last: 46.53 1D ret: -0.47% L: 15.7 H: 51.3



Singapore stocks

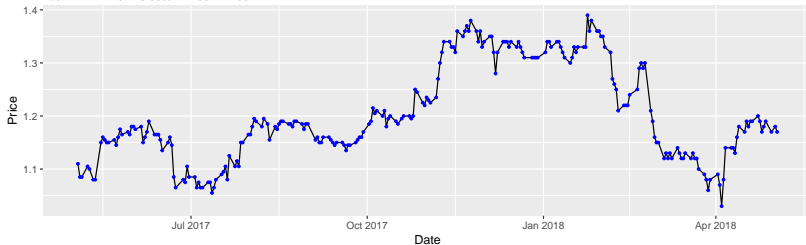
Capitaland

Last: 3.76 1D ret: 0.00% L: 3.44 H: 3.87



Genting

Last: 1.17 1D ret: -0.85% L: 1.03 H: 1.39



Watch