

# Daily Monitor

05 July, 2018

Futures

UK

Europe

Swiss

US

Equities Indices

Volatility

Commodities

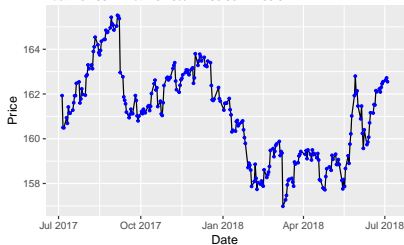
Select Names

Futures

# Bond Futures

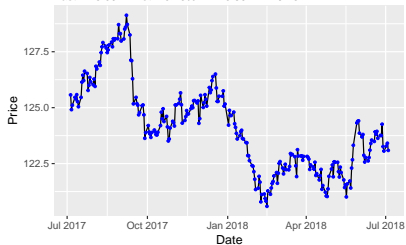
RX1 Comdty

Last: 162.55 1D ret: -0.10% L: 156.98 H: 165.52



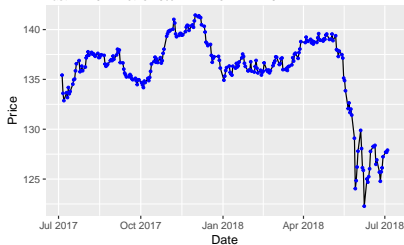
G 1 Comdty

Last: 123.09 1D ret: -0.26% L: 120.59 H: 129.13



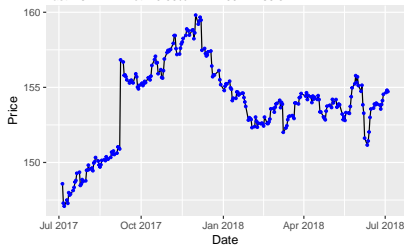
IK1 Comdty

Last: 127.9 1D ret: 0.16% L: 122.28 H: 141.45



OAT1 Comdty

Last: 154.72 1D ret: -0.06% L: 147.09 H: 159.81

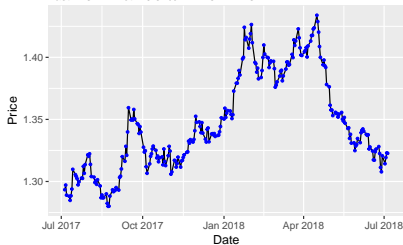


UK

# GBPUSD

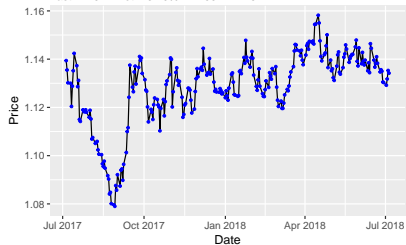
GBPUSD Curncy

Last: 1.32 1D ret: -0.02% L: 1.28 H: 1.43



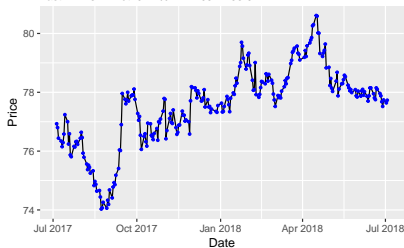
GBPEUR Curncy

Last: 1.13 1D ret: -0.10% L: 1.08 H: 1.16



BoE Broad FX index

Last: 77.73 1D ret: 0.12% L: 74.03 H: 80.61



# UK Nominal Yields

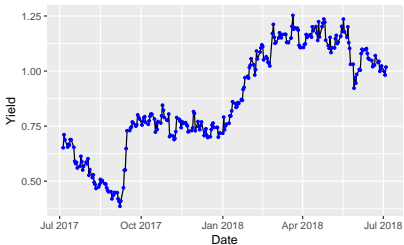
GTGBP2Y Govt

Last: 0.723 1D yld chg: 0.030% L: 0.15 H: 0.92



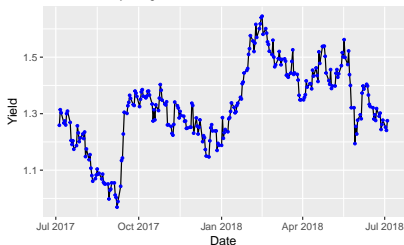
GTGBP5Y Govt

Last: 1.018 1D yld chg: 0.040% L: 0.39 H: 1.25



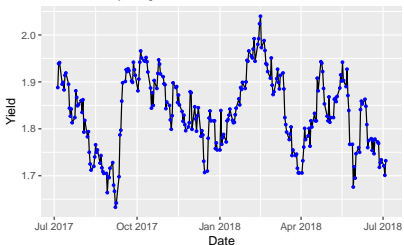
GTGBP10Y Govt

Last: 1.275 1D yld chg: 0.030% L: 0.97 H: 1.64



GTGBP30Y Govt

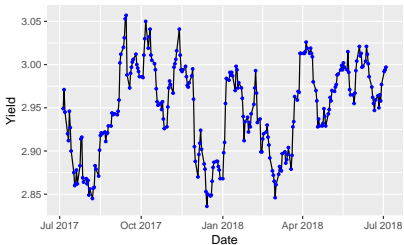
Last: 1.732 1D yld chg: 0.030% L: 1.63 H: 2.04



# UK Breakevens

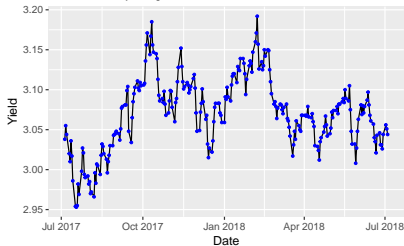
UKGGBE05Y Index

Last: 2.997 1D yld chg: 0.000% L: 2.84 H: 3.06



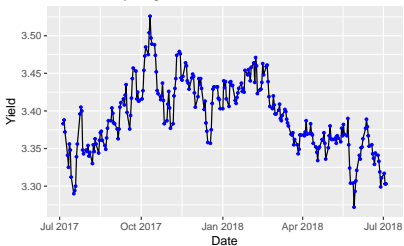
UKGGBE10Y Index

Last: 3.044 1D yld chg: -0.010% L: 2.95 H: 3.19



UKGGBE30Y Index

Last: 3.303 1D yld chg: 0.000% L: 3.27 H: 3.53

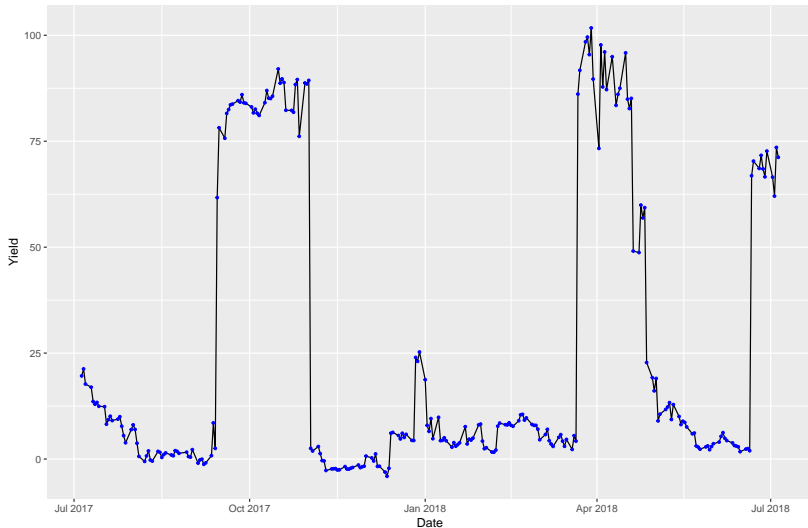




# UK Hike Probability

OIS-implied hike probability at next MPC meeting

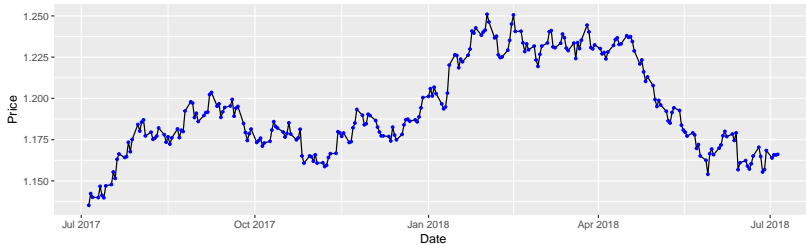
Last: 71.205 1D yld chg: -2.340% L: -4.08 H: 101.74



Europe

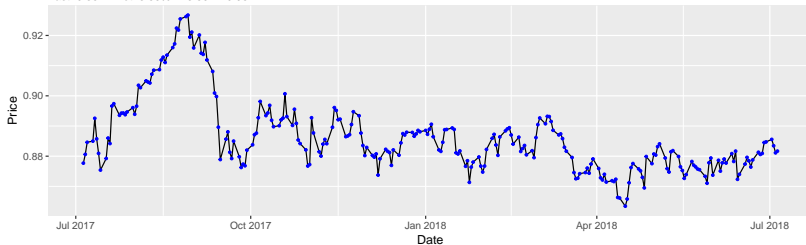
## EURUSD Curncy

Last: 1.17 1D ret: 0.03% L: 1.14 H: 1.25



## EURGBP Curncy

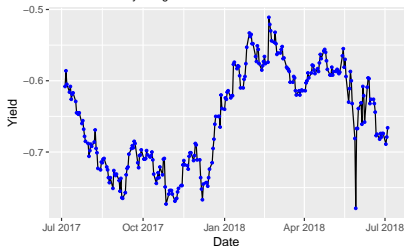
Last: 0.88 1D ret: 0.06% L: 0.86 H: 0.93



# German Nominal Yields

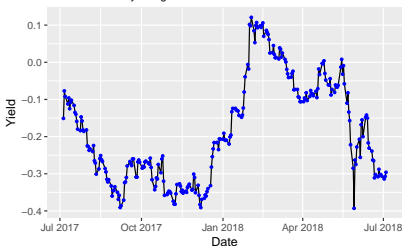
GTDEM2Y Govt

Last: -0.666 1D yld chg: 0.010% L: -0.78 H: -0.51



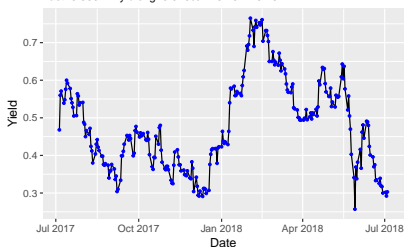
GTDEM5Y Govt

Last: -0.296 1D yld chg: 0.010% L: -0.39 H: 0.12



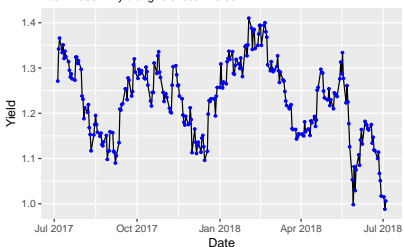
GTDEM10Y Govt

Last: 0.303 1D yld chg: 0.010% L: 0.26 H: 0.76



GTDEM30Y Govt

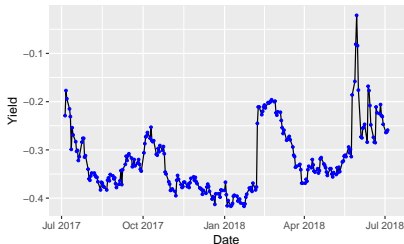
Last: 1.006 1D yld chg: 0.020% L: 0.99 H: 1.41



# Spanish Nominal Yields

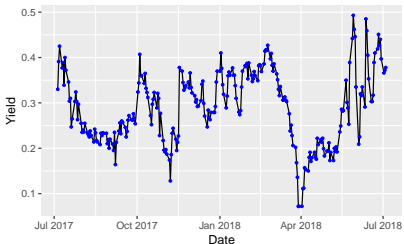
**GTESP2Y Govt**

Last: -0.259 1D yld chg: 0.000% L: -0.42 H: -0.02



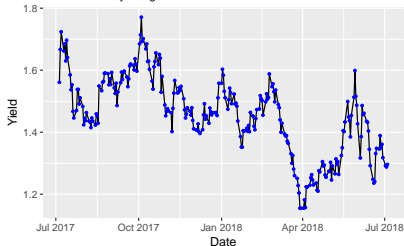
**GTESP5Y Govt**

Last: 0.378 1D yld chg: 0.010% L: 0.07 H: 0.49



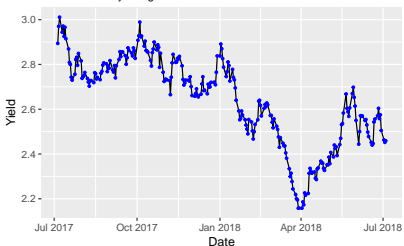
**GTESP10Y Govt**

Last: 1.296 1D yld chg: 0.010% L: 1.16 H: 1.77



**GTESP30Y Govt**

Last: 2.459 1D yld chg: 0.010% L: 2.16 H: 3.01



# Italy Nominal Yields

GTITL2Y Govt

Last: 0.668 1D yld chg: 0.010% L: -0.39 H: 2.7



GTITL5Y Govt

Last: 1.706 1D yld chg: 0.020% L: 0.4 H: 3.01



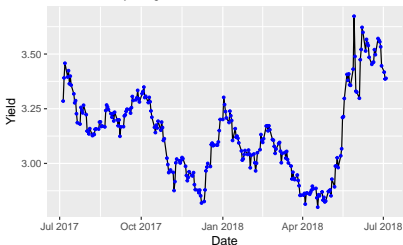
GTITL10Y Govt

Last: 2.651 1D yld chg: 0.020% L: 1.65 H: 3.15



GTITL30Y Govt

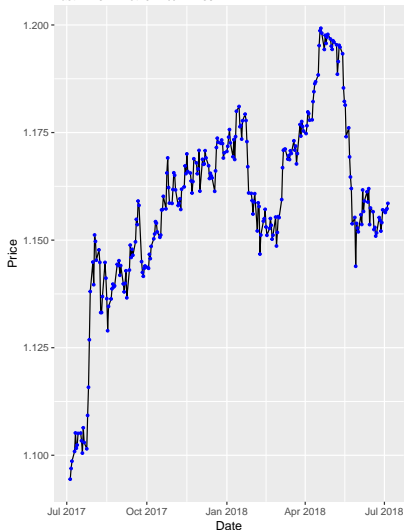
Last: 3.389 1D yld chg: 0.000% L: 2.8 H: 3.67



Swiss

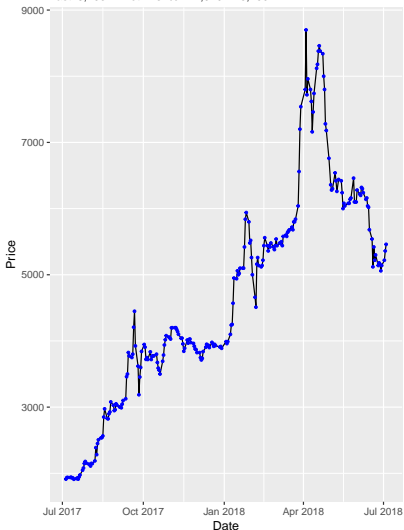
## EURCHF Curncy

Last: 1.16 1D ret: 0.11% L: 1.09 H: 1.2



## SNBN SW Equity

Last: 5,460 1D ret: 1.87% L: 1,910 H: 8,700



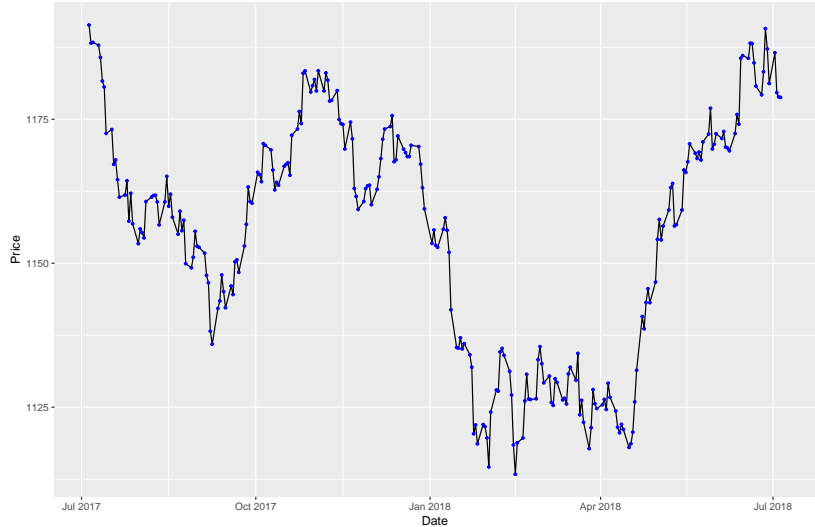


US

USD

Bloomberg Dollar Spot Index

Last: 1,178.79 1D ret: -0.01% L: 1,113.35 H: 1,191.37



# US Nominal Yields

**GT2 Govt**

Last: 2.534 1D yld chg: 0.010% L: 1.26 H: 2.59



**GT5 Govt**

Last: 2.735 1D yld chg: 0.010% L: 1.63 H: 2.94



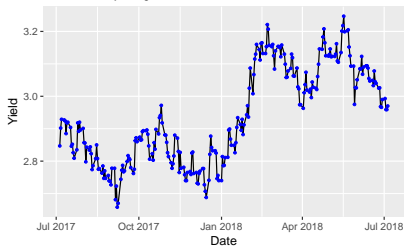
**GT10 Govt**

Last: 2.845 1D yld chg: 0.010% L: 2.04 H: 3.11



**GT30 Govt**

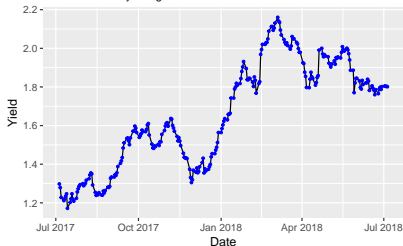
Last: 2.97 1D yld chg: 0.010% L: 2.66 H: 3.25



# US Breakeven Yields

USGGBE02 Index

Last: 1.8012 1D yld chg: 0.000% L: 1.17 H: 2.16



USGGBE05 Index

Last: 2.084 1D yld chg: 0.000% L: 1.62 H: 2.17



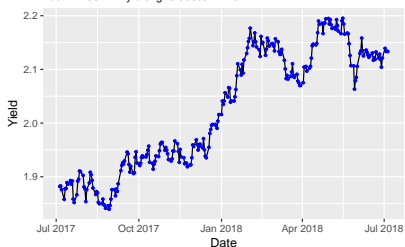
USGGBE10 Index

Last: 2.1347 1D yld chg: 0.000% L: 1.73 H: 2.2



USGGBE30 Index

Last: 2.1334 1D yld chg: 0.000% L: 1.84 H: 2.2



## Equities Indices

# US Equities

## S&P500

Last: 2,713.22 1D ret: -0.49% L: 2,409.75 H: 2,872.87



## Dow Jones

Last: 24,174.82 1D ret: -0.54% L: 21,320.04 H: 26,616.71



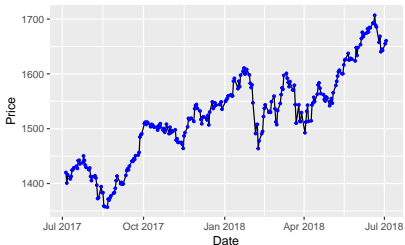
## NASDAQ Composite

Last: 7,502.67 1D ret: -0.86% L: 6,089.46 H: 7,781.52



## Russell 2000

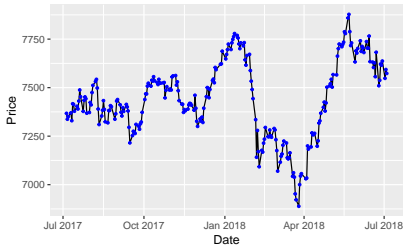
Last: 1,660.42 1D ret: 0.32% L: 1,356.9 H: 1,706.98



# UK Equities

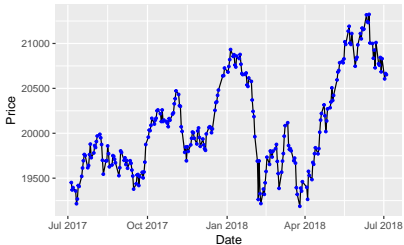
**FTSE 100**

Last: 7,573.09 1D ret: -0.27% L: 6,888.69 H: 7,877.45



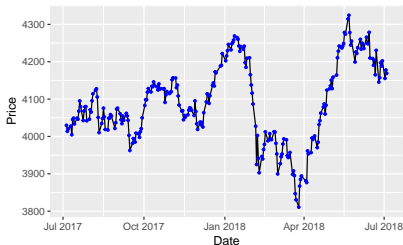
**FTSE 250**

Last: 20,652.51 1D ret: -0.06% L: 19,187.09 H: 21,324.02



**FTSE All Share**

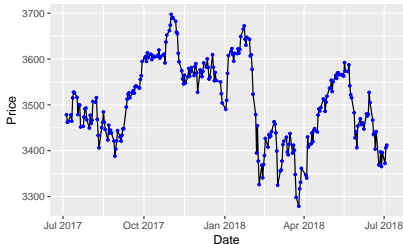
Last: 4,168.71 1D ret: -0.22% L: 3,810.81 H: 4,324.41



# Core Europe Equities

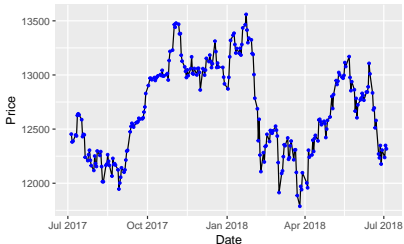
**EuroStoxx**

Last: 3,412.03 1D ret: 0.17% L: 3,278.72 H: 3,697.4



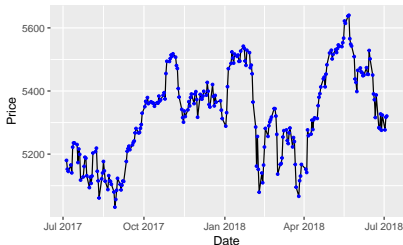
**German DAX**

Last: 12,317.61 1D ret: -0.26% L: 11,787.26 H: 13,559.6



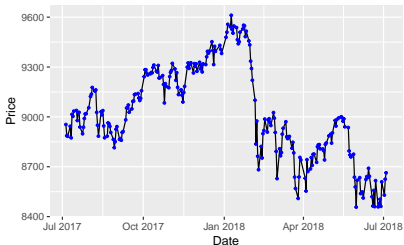
**France CAC**

Last: 5,320.5 1D ret: 0.07% L: 5,031.92 H: 5,640.1



**Swiss SMI**

Last: 8,663.53 1D ret: 0.44% L: 8,456.95 H: 9,611.61

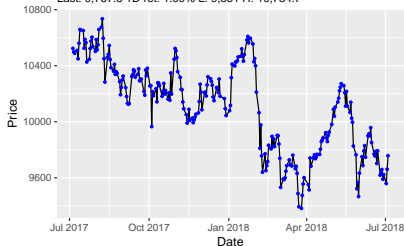




# Periphery Europe Equities

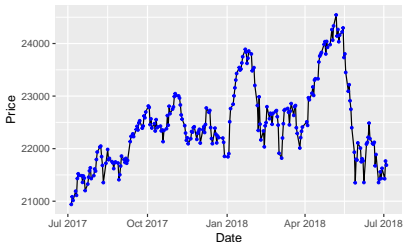
**Spain IBEX**

Last: 9,757.5 1D ret: 1.00% L: 9,381 H: 10,734.7



**Italy MIB**

Last: 21,686.61 1D ret: -0.36% L: 20,939.39 H: 24,544.26



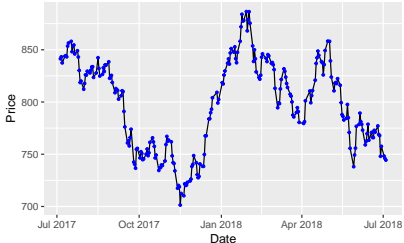
**Portugal PSI**

Last: 3,226.91 1D ret: 0.57% L: 2,817.94 H: 3,300.53



**Greece ASE**

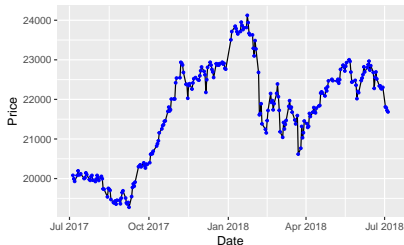
Last: 744.41 1D ret: -0.20% L: 701.36 H: 886.54



# Asia Equities

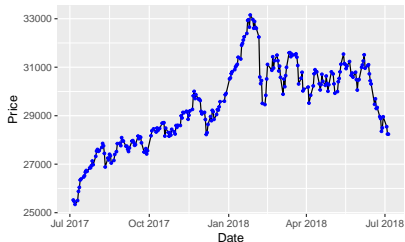
## Nikkei

Last: 21,684.27 1D ret: -0.15% L: 19,274.82 H: 24,124.15



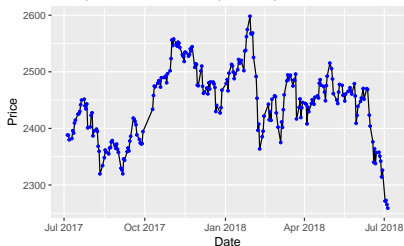
## Hang Seng

Last: 28,238.05 1D ret: -0.01% L: 25,340.85 H: 33,154.12



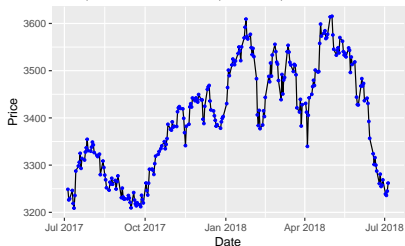
## KOSPI

Last: 2,259.1 1D ret: -0.28% L: 2,259.1 H: 2,598.19



## STI

Last: 3,261.98 1D ret: 0.53% L: 3,208.91 H: 3,615.28

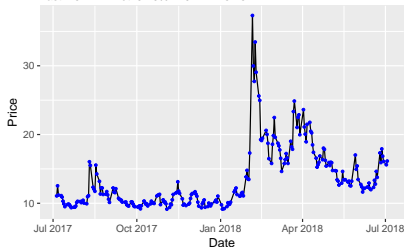


Volatility

# Key Volatility Indices

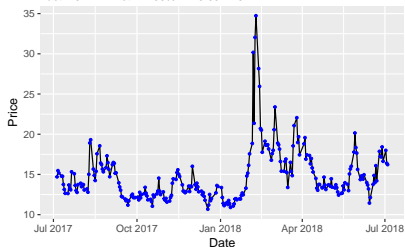
VIX

Last: 16.14 1D ret: 3.46% L: 9.14 H: 37.32



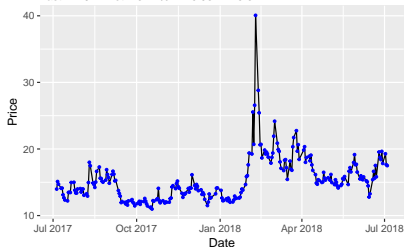
VSTOXX

Last: 16.22 1D ret: -1.03% L: 10.68 H: 34.74



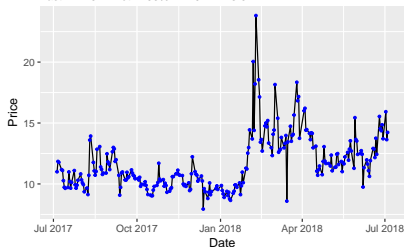
VDAX

Last: 17.5 1D ret: -0.74% L: 10.98 H: 40.07



VFTSE

Last: 14.23 1D ret: 4.36% L: 7.94 H: 23.82

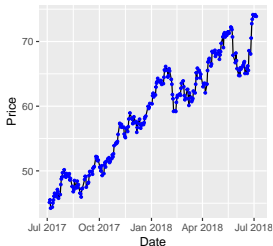


## Commodities

# Key Commodities Futures

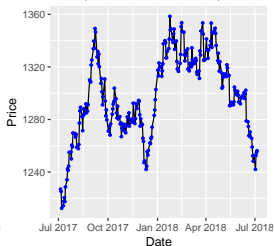
**WTI 1st contract**

Last: 73.89 1D ret: -0.34% L: 44.23 H: 74.15



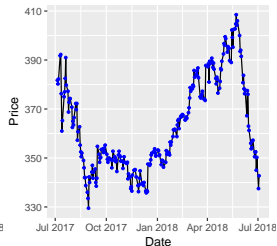
**Gold**

Last: 1,256.25 1D ret: 0.10% L: 1,212.46 H: 1,360



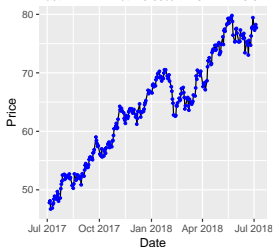
**Corn**

Last: 342.75 1D ret: 1.56% L: 329.5 H: 408.5



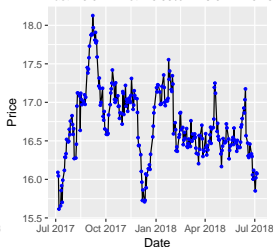
**Brent 1st contract**

Last: 77.71 1D ret: -0.68% L: 46.71 H: 79.8



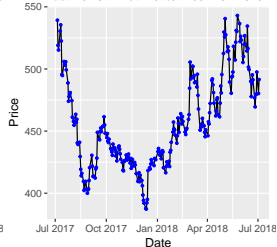
**Silver**

Last: 16.07 1D ret: -0.06% L: 15.62 H: 18.13



**Wheat**

Last: 491.5 1D ret: 2.34% L: 387.25 H: 543



Select Names

# FAANGS

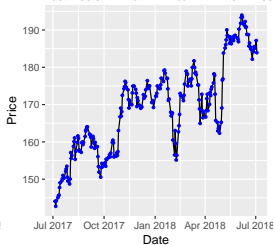
## Facebook

Last: 192.73 1D ret: -2.35% L: 148.82 H: 202



## Apple

Last: 183.92 1D ret: -1.74% L: 142.73 H: 193



## Amazon

Last: 1,693.96 1D ret: -1.16% L: 938.6 H: 1,715.84



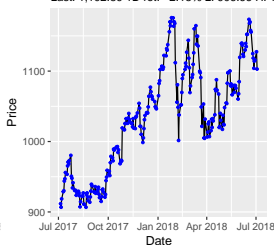
## Netflix

Last: 390.52 1D ret: -1.92% L: 146.25 H: 416



## Alphabet

Last: 1,102.89 1D ret: -2.18% L: 906.66 H: 1,175.84

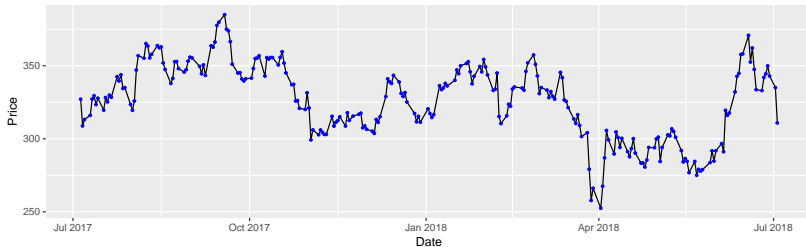




# Tech - special interest

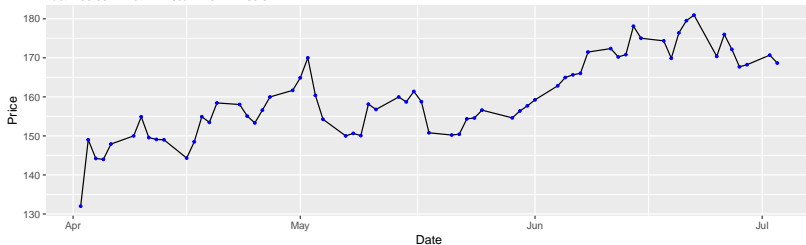
## Tesla

Last: 310.86 1D ret: -7.23% L: 252.48 H: 385



## Spotify

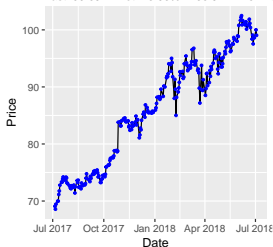
Last: 168.66 1D ret: -1.19% L: 132 H: 180.94



# Tech - Software & Services

**Microsoft**

Last: 99.05 1D ret: -0.96% L: 68.57 H: 102.41



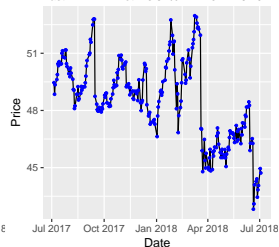
**Visa**

Last: 131.45 1D ret: -0.79% L: 93.25 H: 136.7



**Oracle**

Last: 44.72 1D ret: -0.51% L: 42.82 H: 52.97



**Mastercard**

Last: 196.29 1D ret: -0.70% L: 120.8 H: 203.7



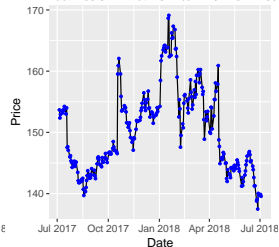
**SalesForce**

Last: 137.84 1D ret: -1.84% L: 86.85 H: 140.4



**IBM**

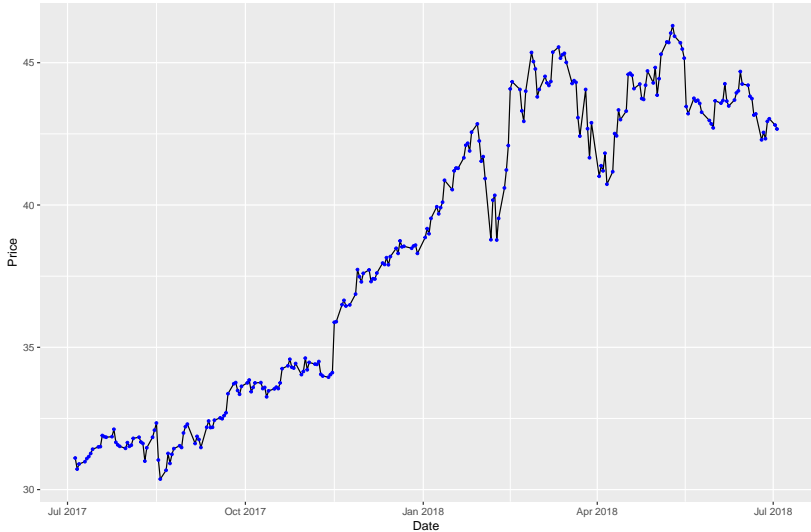
Last: 139.57 1D ret: -0.21% L: 137.48 H: 169



# Tech - Hardware & Equipment

CISCO

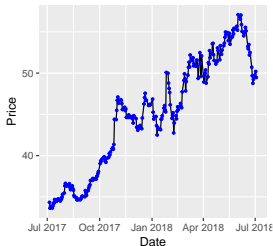
Last: 42.67 1D ret: -0.33% L: 30.37 H: 46.3



# Tech - Semiconductors & Equipment

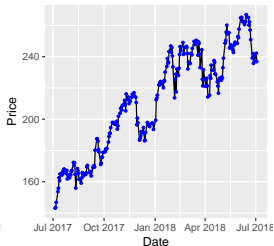
Intel

Last: 49.47 1D ret: -1.45% L: 33.63 H: 57.08



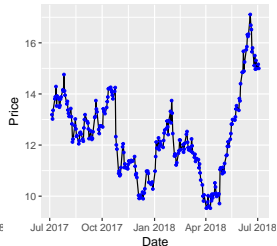
Nvidia

Last: 236.84 1D ret: -2.23% L: 143.05 H: 266



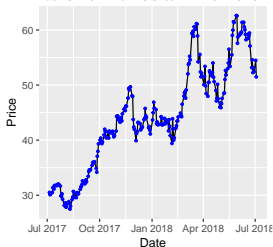
AMD

Last: 15 1D ret: -1.06% L: 9.53 H: 17.11



Micron

Last: 51.48 1D ret: -5.51% L: 27.49 H: 62.62



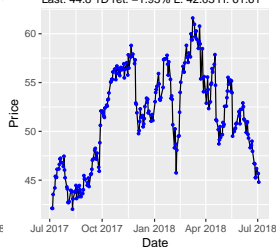
Texas Instrument

Last: 108.91 1D ret: -1.21% L: 76.86 H: 119.4



Applied Materials

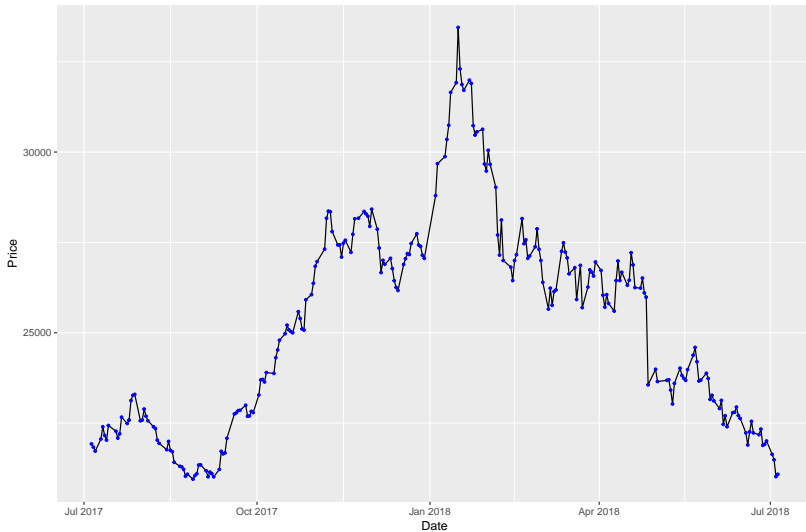
Last: 44.8 1D ret: -1.93% L: 42.03 H: 61.61



# Robotics

## FANUC

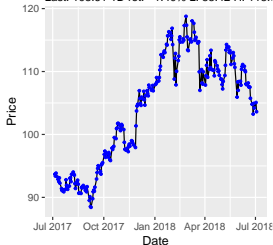
Last: 21,085 1D ret: 0.31% L: 20,950 H: 33,450



# US Banks

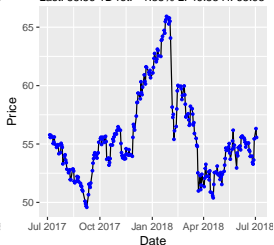
**JP Morgan**

Last: 103.61 1D ret: -1.40% L: 88.42 H: 118.0



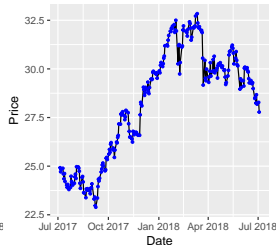
**Wells Fargo**

Last: 55.56 1D ret: -1.35% L: 49.58 H: 65.93



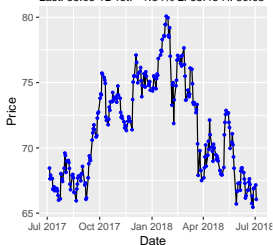
**Bank of America**

Last: 27.78 1D ret: -1.77% L: 22.89 H: 32.84



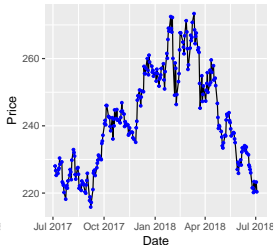
**Citigroup**

Last: 66.06 1D ret: -1.64% L: 65.46 H: 80.08



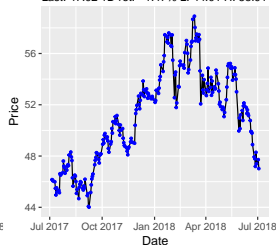
**Goldman Sachs**

Last: 220.38 1D ret: -1.29% L: 215.84 H: 273



**Morgan Stanley**

Last: 47.02 1D ret: -1.47% L: 44.01 H: 58.91



# Asset Managers

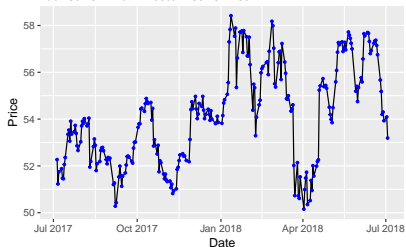
## BlackRock

Last: 491.29 1D ret: -1.65% L: 412.19 H: 593.26



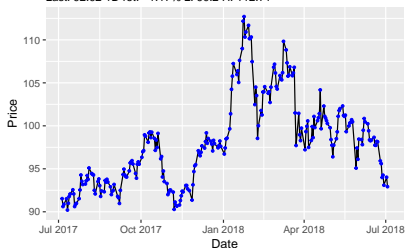
## Bank of New York

Last: 53.19 1D ret: -1.66% L: 50.15 H: 58.42



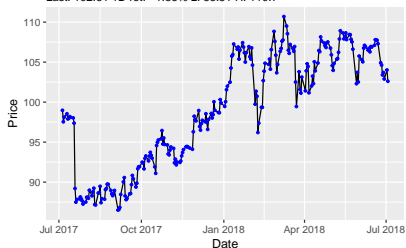
## State Street

Last: 92.92 1D ret: -1.17% L: 90.2 H: 112.71



## Northern Trust

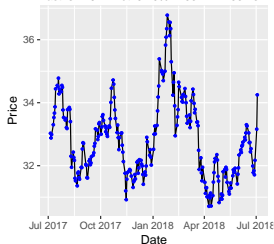
Last: 102.61 1D ret: -1.36% L: 86.51 H: 110.7



# Private equity

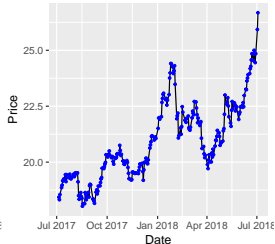
**BlackStone Group**

Last: 34.25 1D ret: 3.29% L: 30.71 H: 36.78



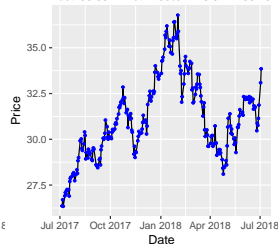
**KKR & Co LP**

Last: 26.68 1D ret: 2.89% L: 18.03 H: 26.68



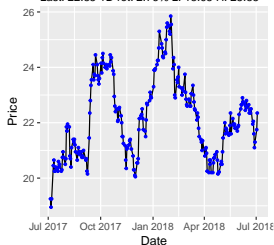
**Apollo Global**

Last: 33.85 1D ret: 2.30% L: 26.34 H: 36.78



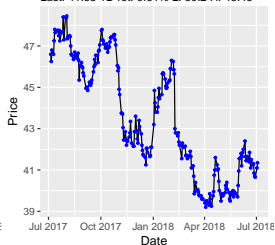
**Carlyle Group**

Last: 22.35 1D ret: 2.76% L: 18.95 H: 25.85



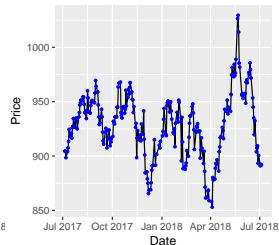
**Oaktree Capital**

Last: 41.35 1D ret: 0.61% L: 39.2 H: 48.45



**3i**

Last: 891.6 1D ret: -0.09% L: 853 H: 1,029.5





# Cryptocurrencies

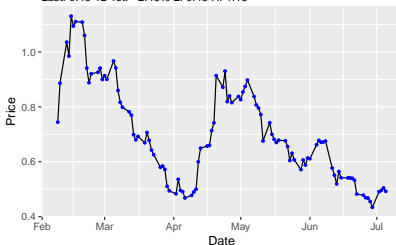
## Bitcoin

Last: 6,603.52 1D ret: -1.24% L: 2,159.04 H: 18,674.48



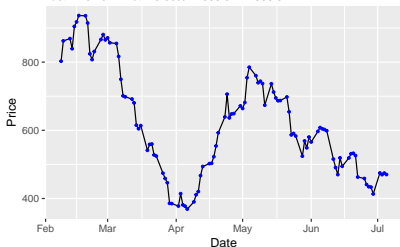
## Ripple

Last: 0.49 1D ret: -2.46% L: 0.43 H: 1.13



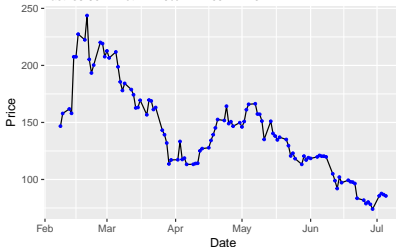
## Ethereum

Last: 470.28 1D ret: -0.88% L: 369.04 H: 936.64



## Litecoin

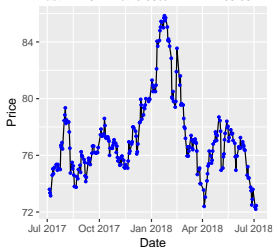
Last: 85.58 1D ret: -1.29% L: 74.06 H: 243.74



# Chinese stocks

**HSBC**

Last: 72.45 1D ret: 0.35% L: 72.2 H: 85.85



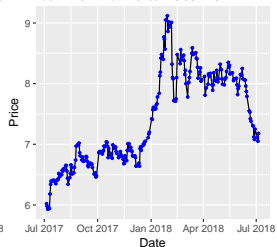
**China Merchants**

Last: 15.78 1D ret: -0.13% L: 15.68 H: 27.05



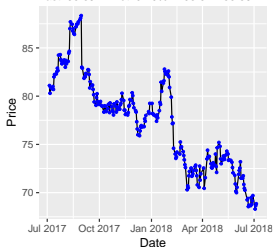
**China Construction Bank**

Last: 7.18 1D ret: 1.84% L: 5.93 H: 9.12



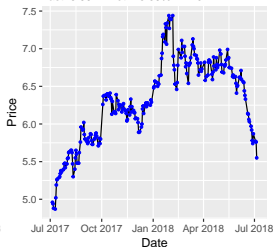
**China Mobile**

Last: 68.85 1D ret: 0.29% L: 68.3 H: 88.35



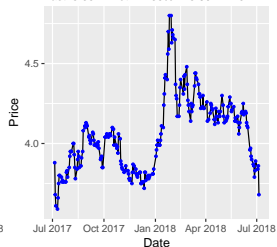
**ICBC**

Last: 5.55 1D ret: -3.65% L: 4.87 H: 7.44



**Bank of China**

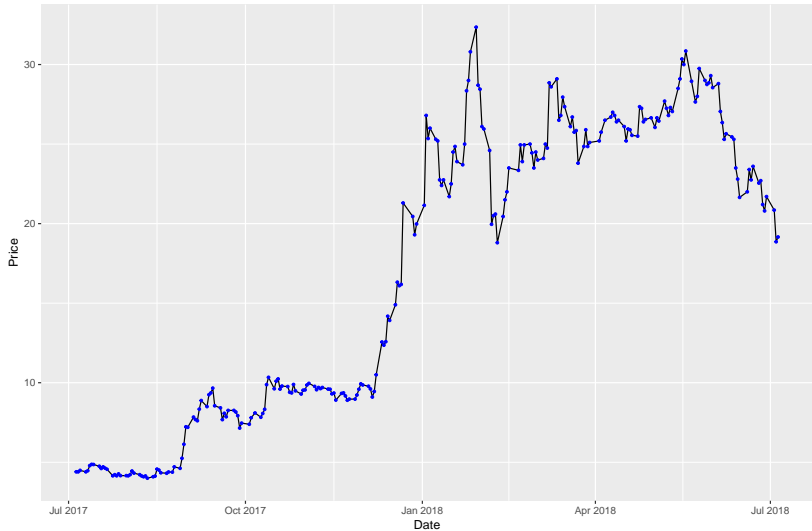
Last: 3.68 1D ret: -4.66% L: 3.59 H: 4.8



# Chinese stocks 2

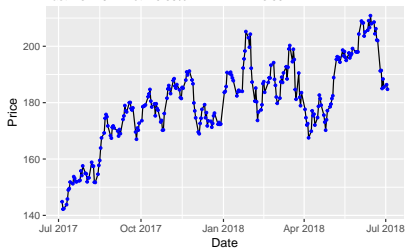
Genscript

Last: 19.16 1D ret: 1.59% L: 4 H: 32.35

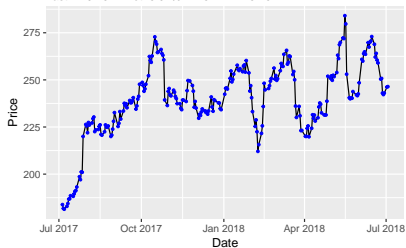


**Alibaba**

Last: 184.75 1D ret: -0.86% L: 142.2 H: 210.86

**Baidu**

Last: 246.43 1D ret: 0.07% L: 181.4 H: 284.07

**Tencent**

Last: 49.47 1D ret: -0.26% L: 34.28 H: 60.96

**Baozun**

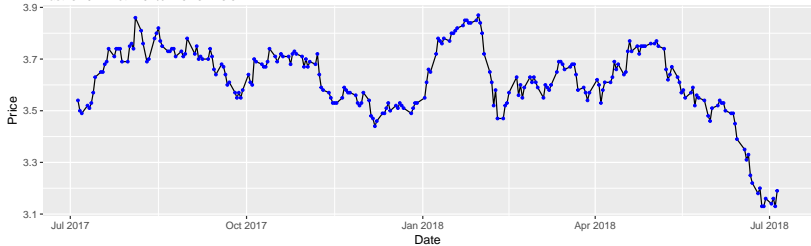
Last: 55.87 1D ret: 0.22% L: 24.56 H: 66.33



# Singapore stocks

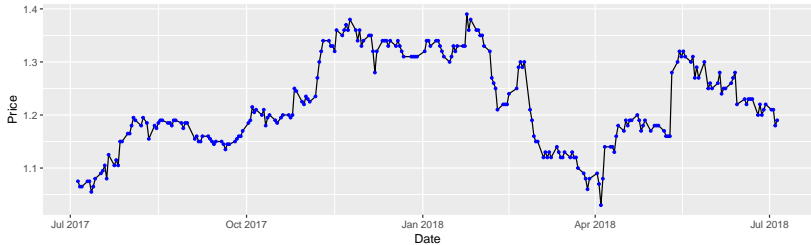
## Capitaland

Last: 3.19 1D ret: 1.92% L: 3.13 H: 3.87



## Genting

Last: 1.19 1D ret: 0.85% L: 1.03 H: 1.39



Watch