

Financial Market Report

2024-04-14

I. Overview

These indicators cover fixed income, stock, options, and other markets. For each major category of indicators, we can automatically generate weekly results from the database. This result can effectively assist us in market analysis and forecasting.

II. Stock Market

The Chinese stock indices reflect the overall performance of the Chinese stock market. They serve as barometers of the nation's economic health and investor sentiment. These indices track the performance of listed companies on the Shanghai and Shenzhen stock exchanges respectively. Investors analyze these indices to gauge market direction and sentiment, influencing investment decisions. Factors such as government policies, economic data, and global market trends impact the movement of these indices, providing insights into China's economic trajectory and market sentiment. iVX is short for SSE 50 ETF Volatility Index, which is derived based on the SSE 50 ETF option contracts, reflecting the investors' expectations for the volatility of the 50 ETF in the next 30 days. When iVX rises, the investors expect a decreasing market and the market becomes more volatile.

Stock Index



Figure1

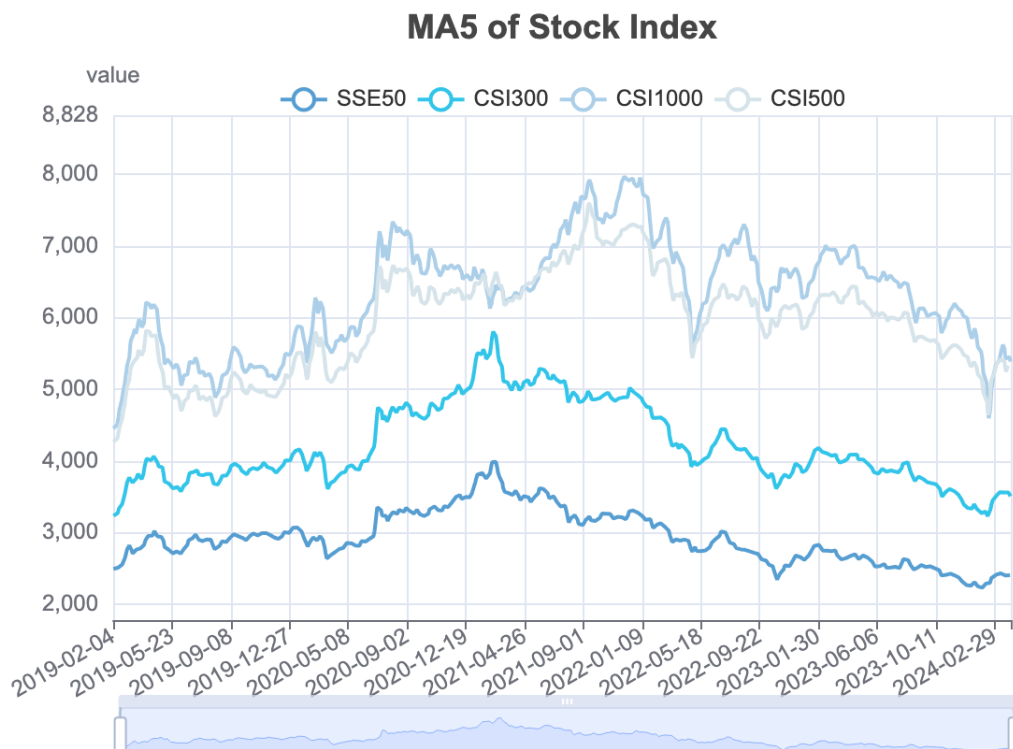


Figure2

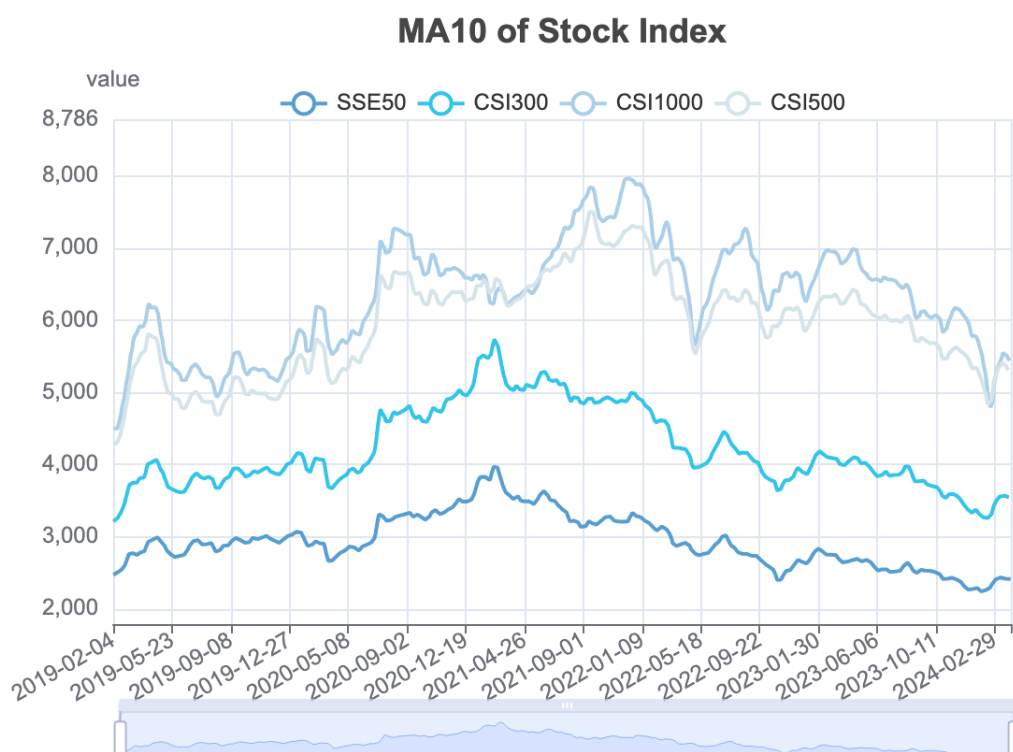


Figure3

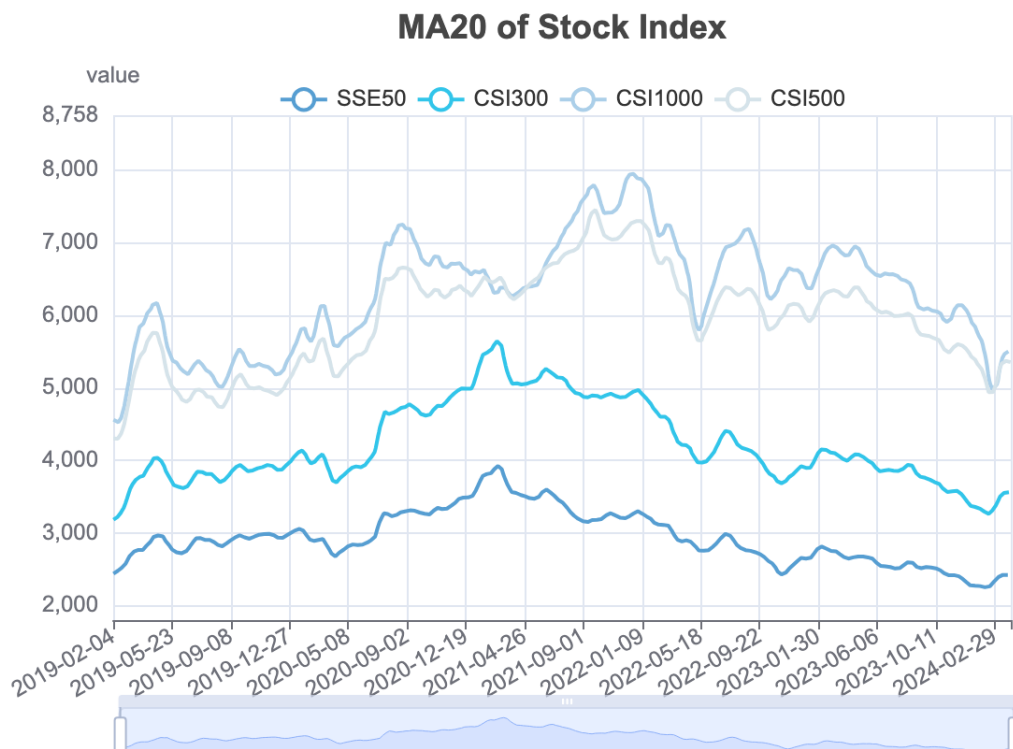


Figure4

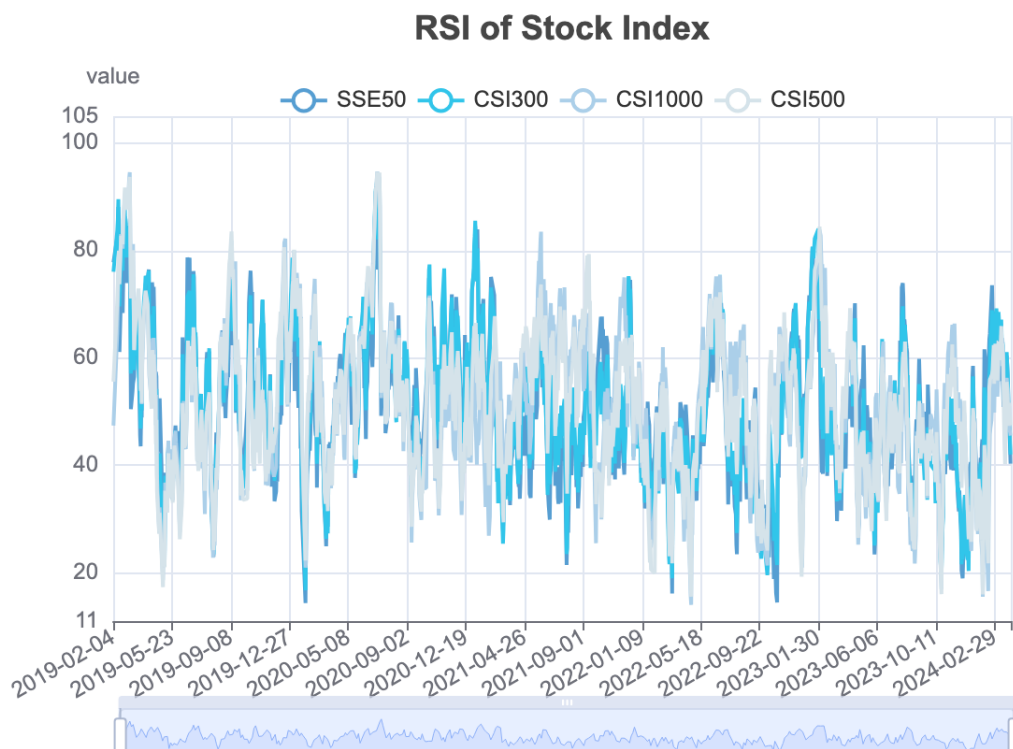


Figure5

MACD of Stock Index

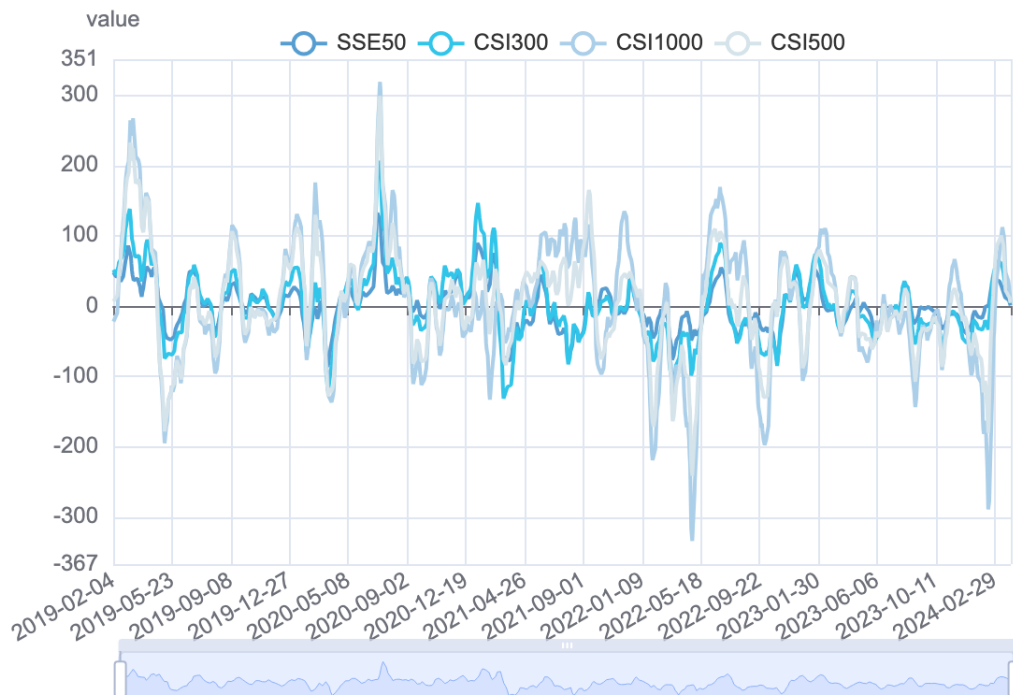


Figure6

MACD Signal of Stock Index

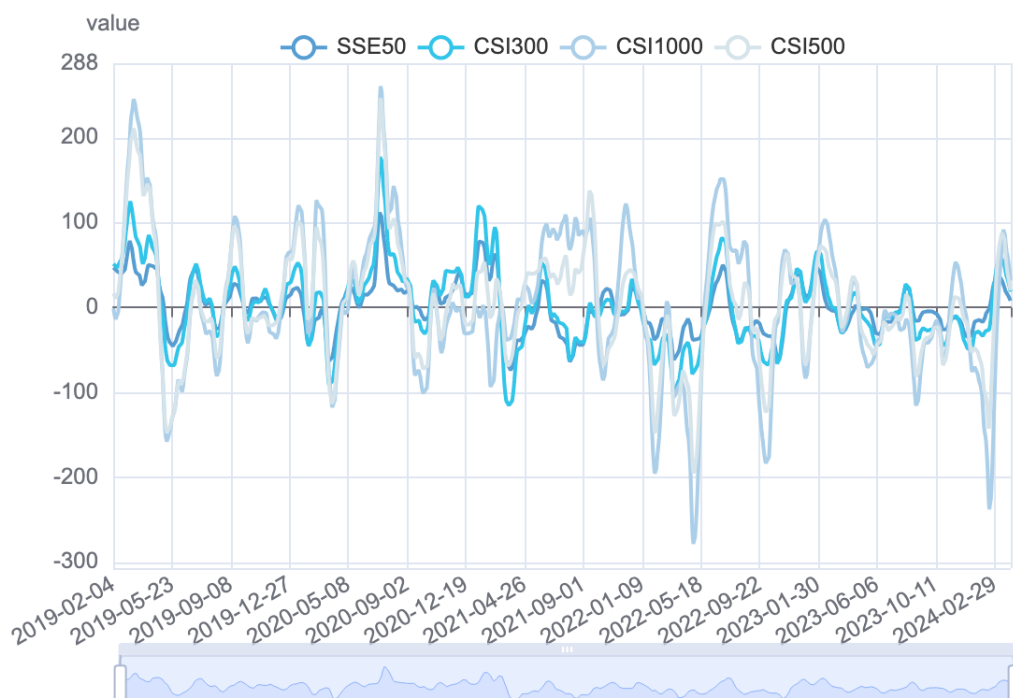


Figure7

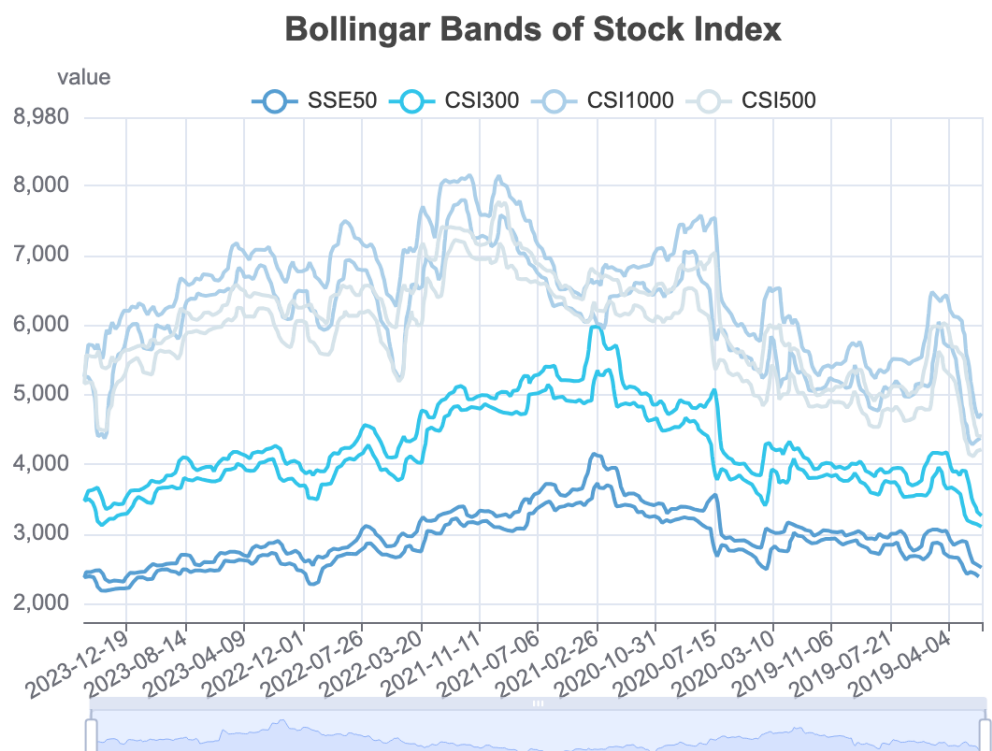


Figure8

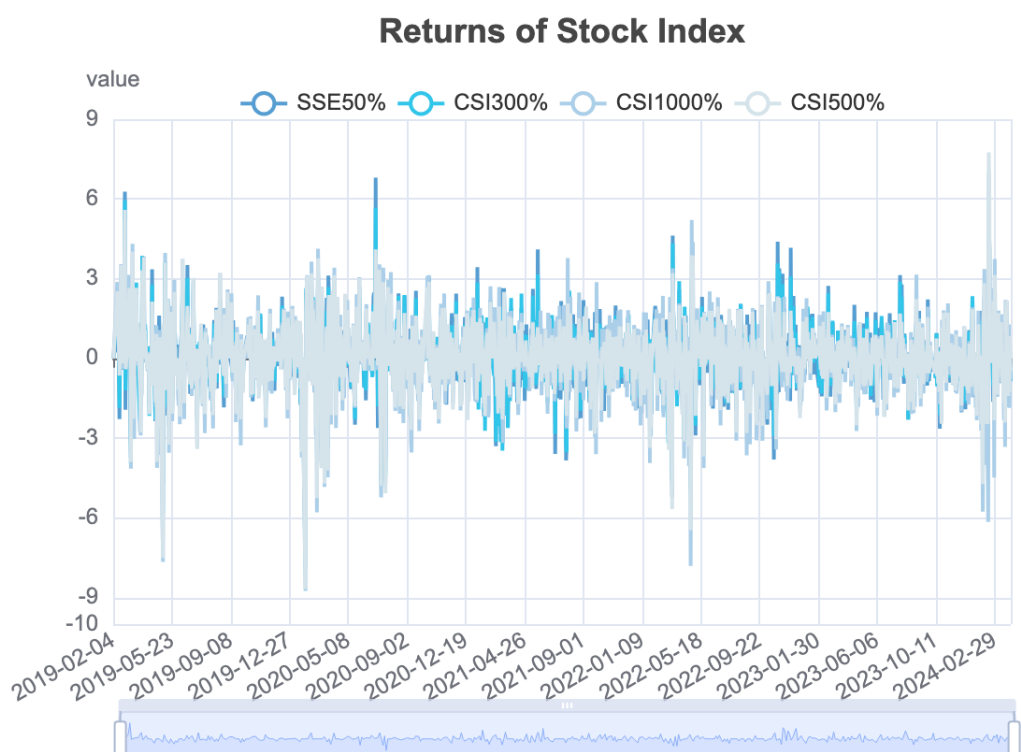


Figure9

Volatilities of Stock Index

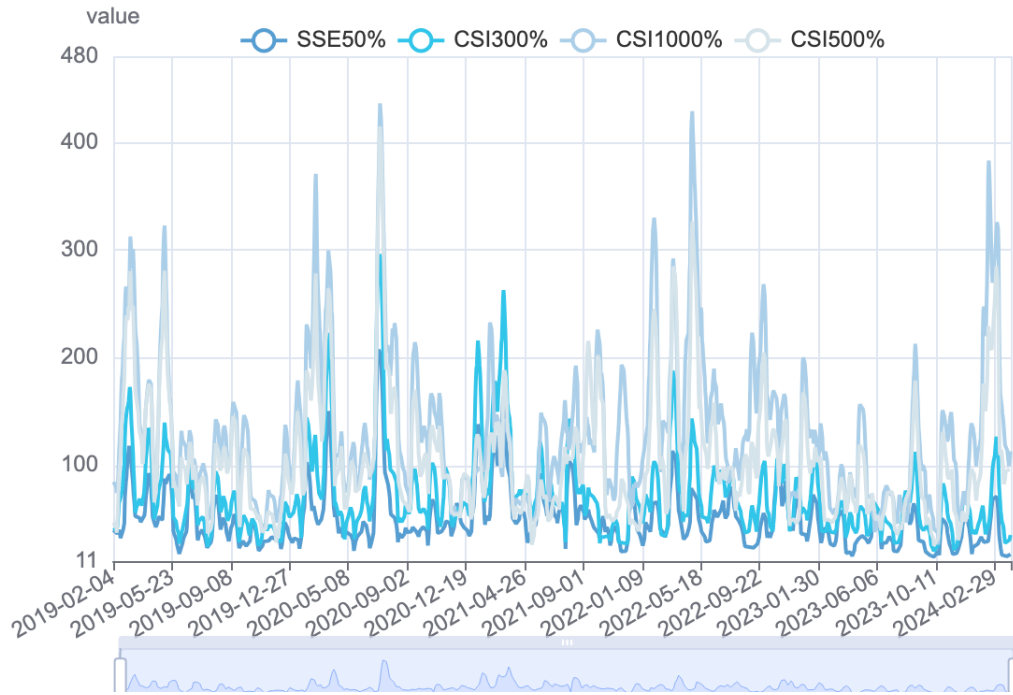


Figure10

Chinese VIX



Figure11

III. Bond Market

For the study of fixed income, particularly in bonds, we utilize Chinese government bond yields to maturity (TYM), Chinese government bond futures settlement prices, and US Treasury bond yields to maturity (YTM) from our database for analysis.

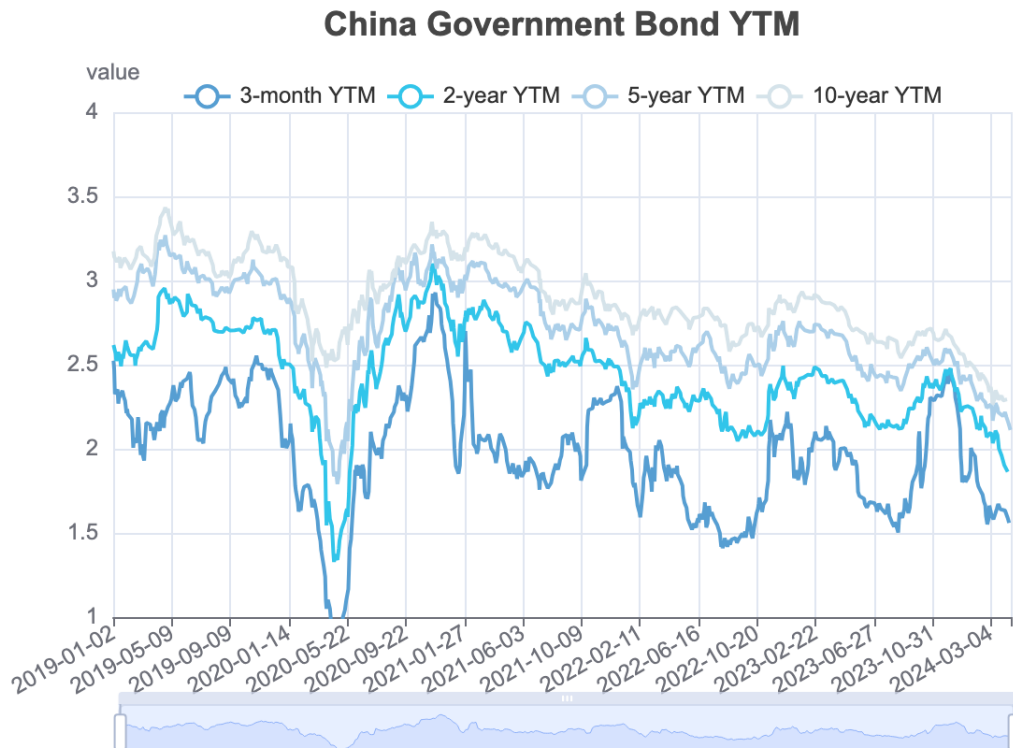


Figure12

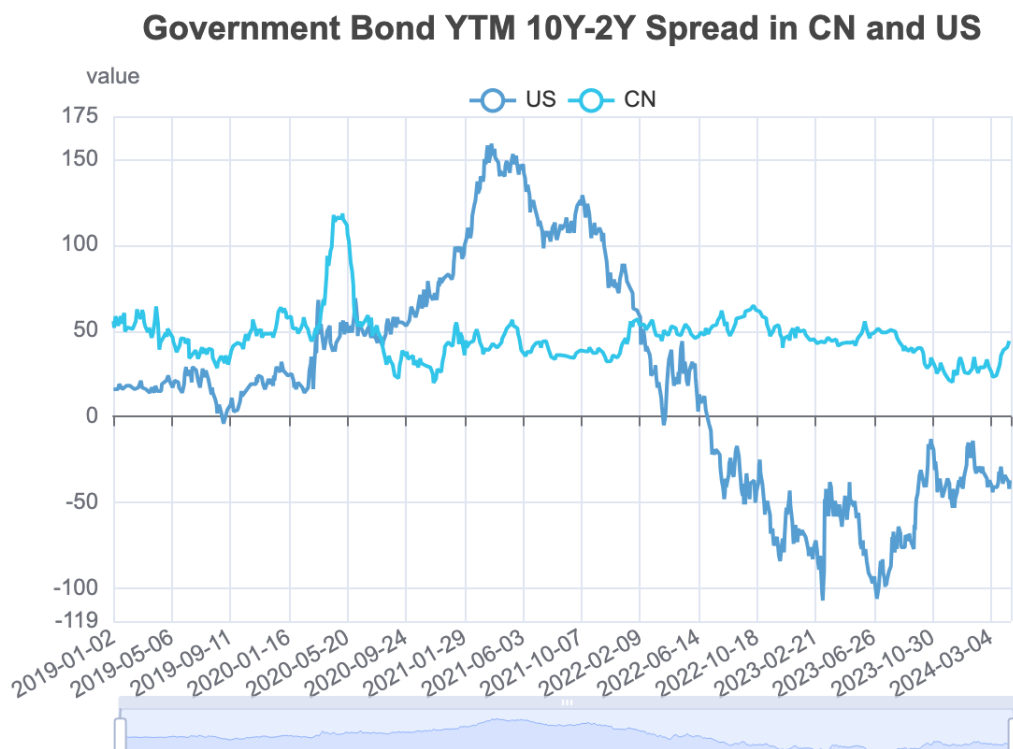


Figure13

V. Summary

Part of the report content for the market is as shown above. Subsequent work can focus on further analysis of the preliminary reports, selecting intuitive content for in-depth analysis.