

大类资产周度扫描

权益资产反弹，大宗商品分化

内容提要

本周（5月24日

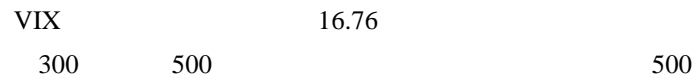
| | | | |
|----------|------------|------------------|----------|
| 1 | VIX | | 3 |
| 2 | | | 4 |
| 3 | | % | 5 |
| 4 | CRB | BDI | 5 |
| 5 | | | 6 |
| 6 | | % | 7 |
| 7 | 10 | | 7 |

一、大类资产总体表现

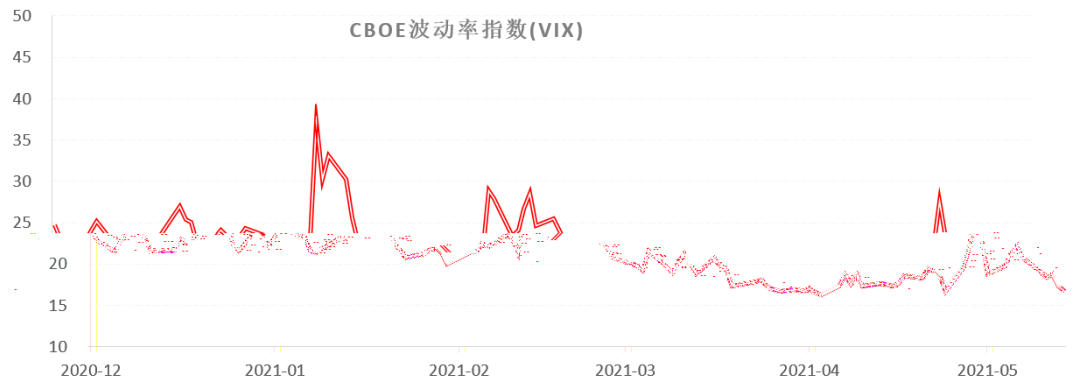
1.



2.



1 VIX



WIND

二、股指周度表现

| | | | | | |
|-------------|-------|-------|-------|-------|-------|
| MSCI | 1.37% | | | | |
| | 0.94% | 500 | 1.16% | 2.06% | |
| | 100 | 0.06% | DAX | 0.53% | CAC40 |
| STOXX600() | 1.02% | | 225 | 2.94% | 1.53% |



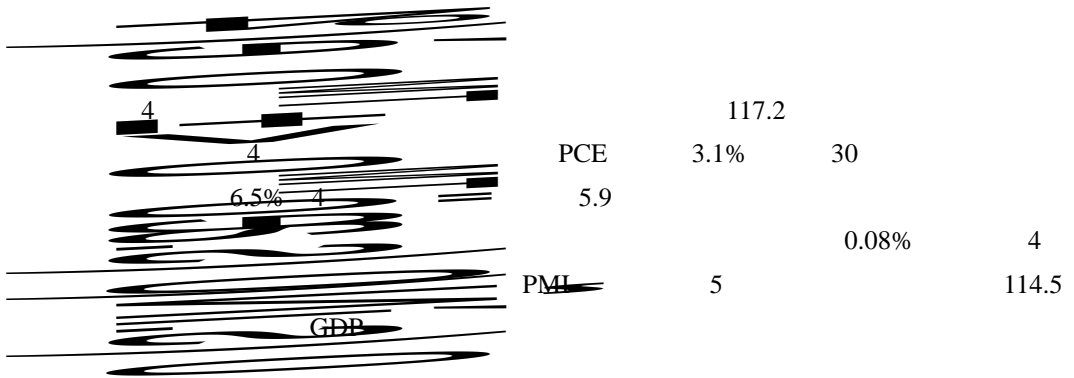
| | | | | | | |
|----|-------|-------|--------|------|-------|-------|
| | 1.02% | 200 | 2.12% | 50 | 2.23% | A |
| | | 3.28% | | 3600 | 300 | 3.64% |
| | 500 | 2.15% | | | 2.34% | 1.96% |
| AH | | 1.73 | 137.11 | | | |

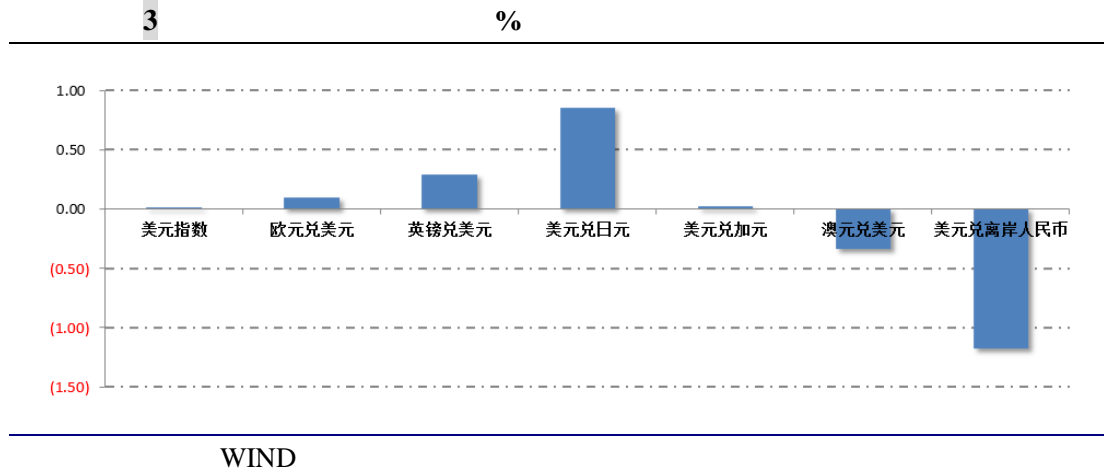
2



WIND

三、外汇周度表现





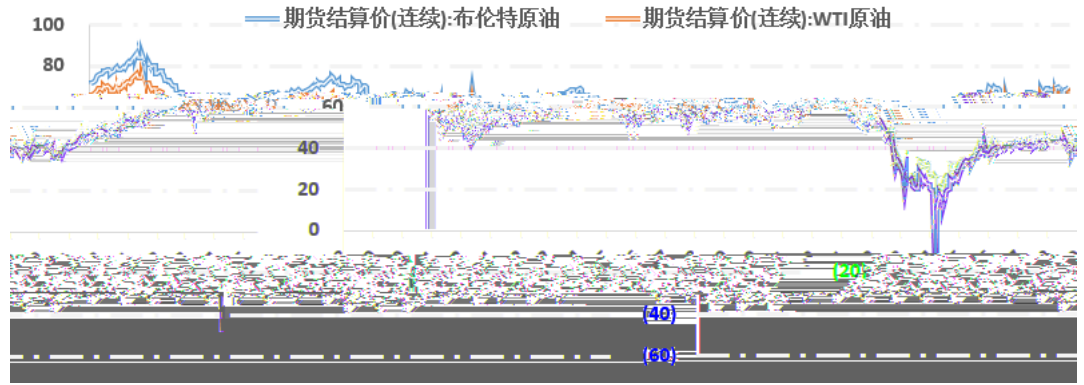
四、大宗商品周度表现

2022

6



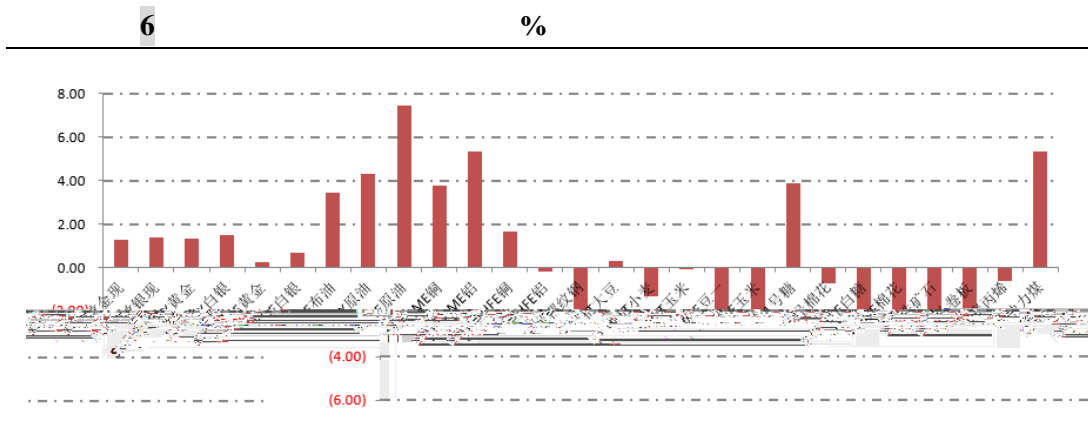
5



WIND

| | | | | | | |
|------|-------|---------|-------|------|-------|----------|
| | | | | | COMEX | 1.30% |
| | 1900 | COMEX | 1.9% | | | |
| 2112 | 0.36% | | | 2112 | 1.8% | SPDR |
| ETF | 0.29 | 1043.21 | SLV | ETF | 115.4 | 17936.55 |
| | | LME | | | 3.99% | 4349.60 |
| | | | | | 3.98% | SHFE |
| | | | | | 5.74% | 0.99% |
| | | LME | 3.45% | | 3.02% | 0.51% |
| | | LME | 8.36% | | 4.72% | |
| | | | | | | CBOT |
| | | | | 2023 | | |
| | CBOT | | | | ICE | 4.2% |
| | | | | | ICE | |
| | | | 6 | 9 | | |

5.30% 4.28%
0.35%



WIND

五、债券周度表现

10 0.5BP

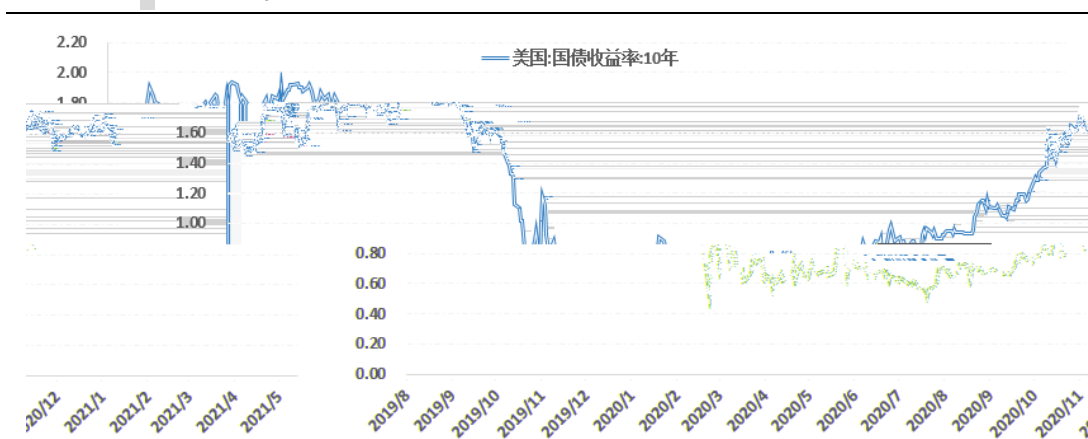
1.58% 2 10 10

0.089% 10 6 10 12

1.00% / 10

PEPP

7 10



WIND

六、下周展望

OPEC+

PMI 5 ADP 5

