

Stock Market Indicators: VIX, Volume, and Put/Call

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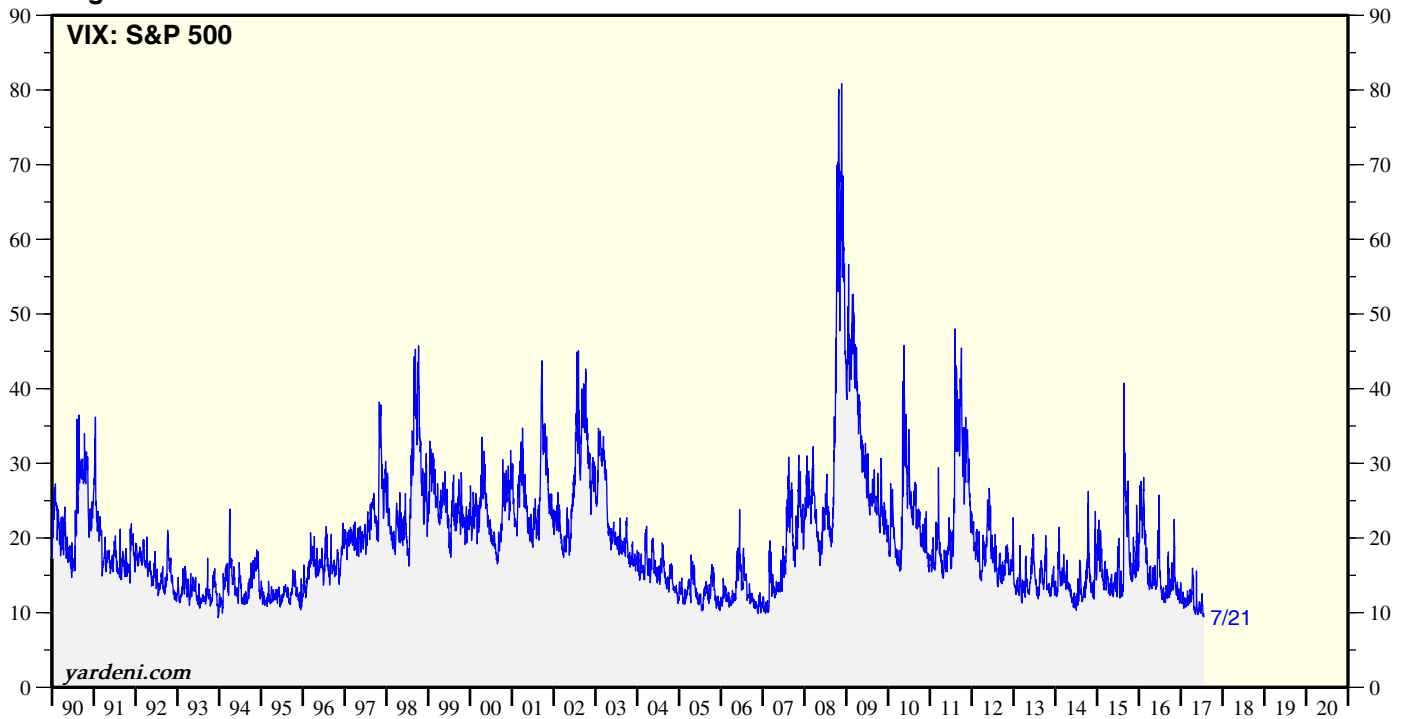
thinking outside the box

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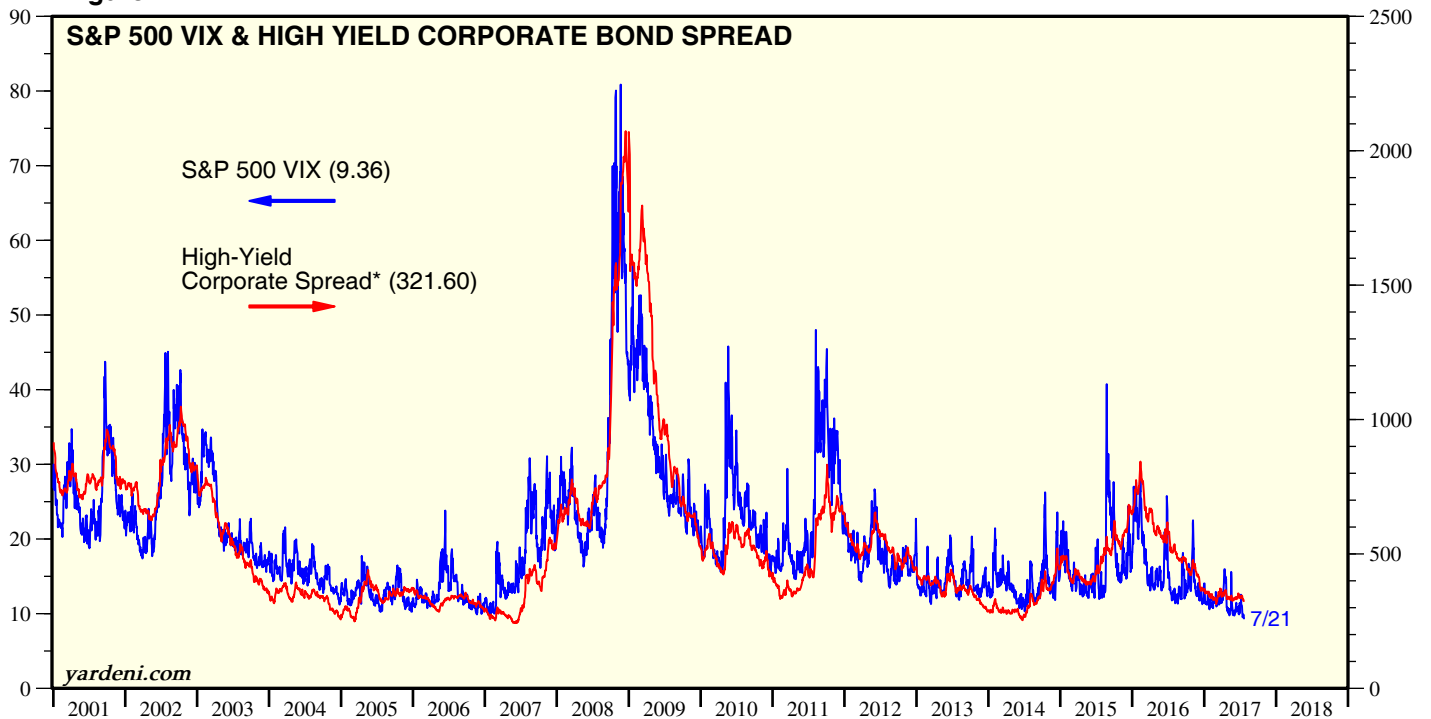
Volatility

Figure 1.



Source: Chicago Board Options Exchange.

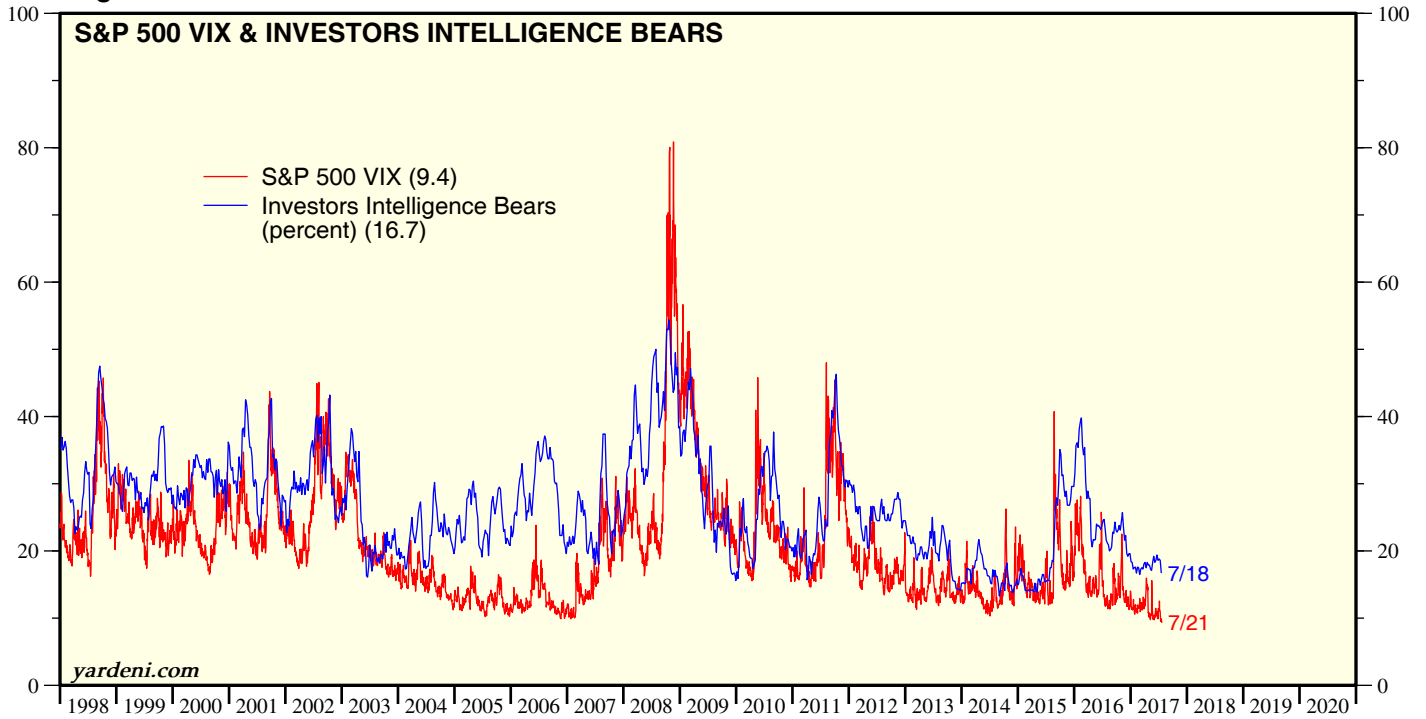
Figure 2.



* US high-yield corporate bond yield less 10-year Treasury bond yield (basis points).
 Source: Chicago Board Options Exchange, Bank of America Merrill Lynch, and Federal Reserve Board.

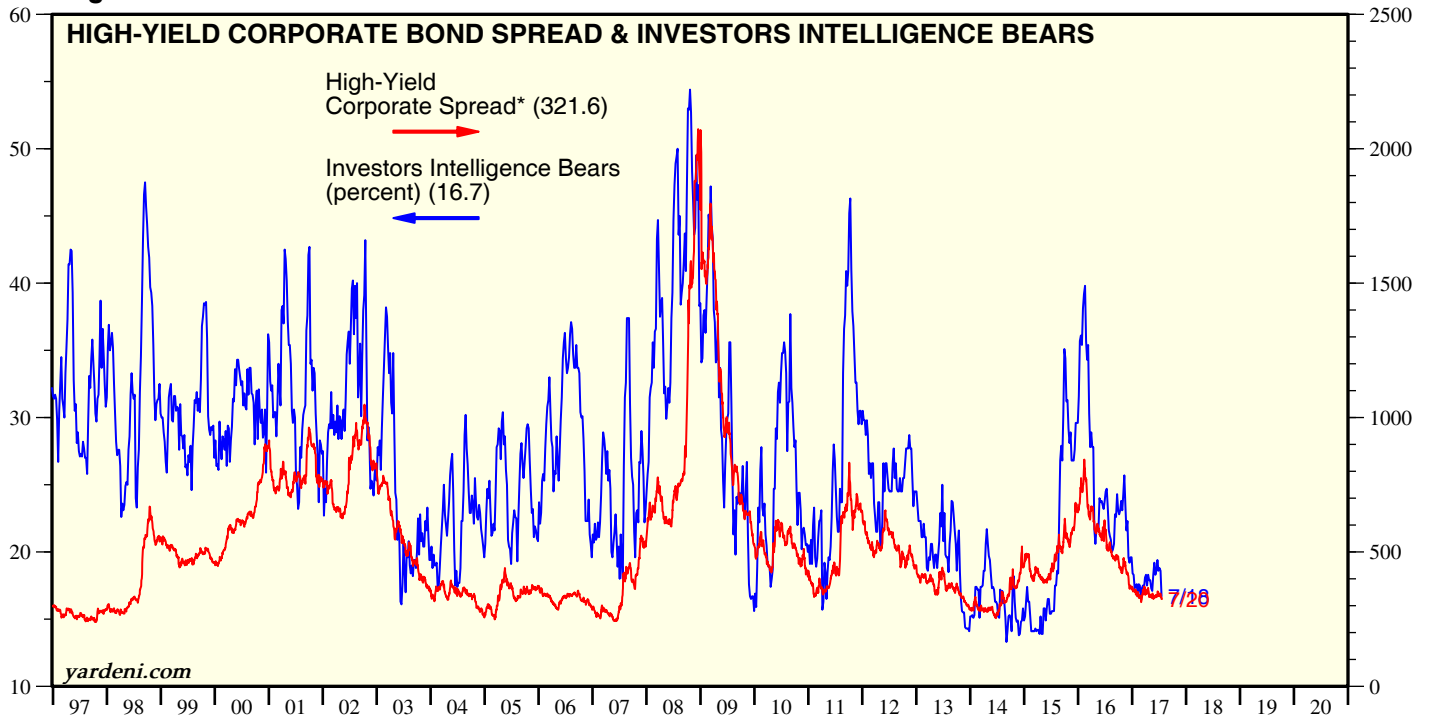
Volatility

Figure 3.



Source: Investors Intelligence and Chicago Board Options Exchange.

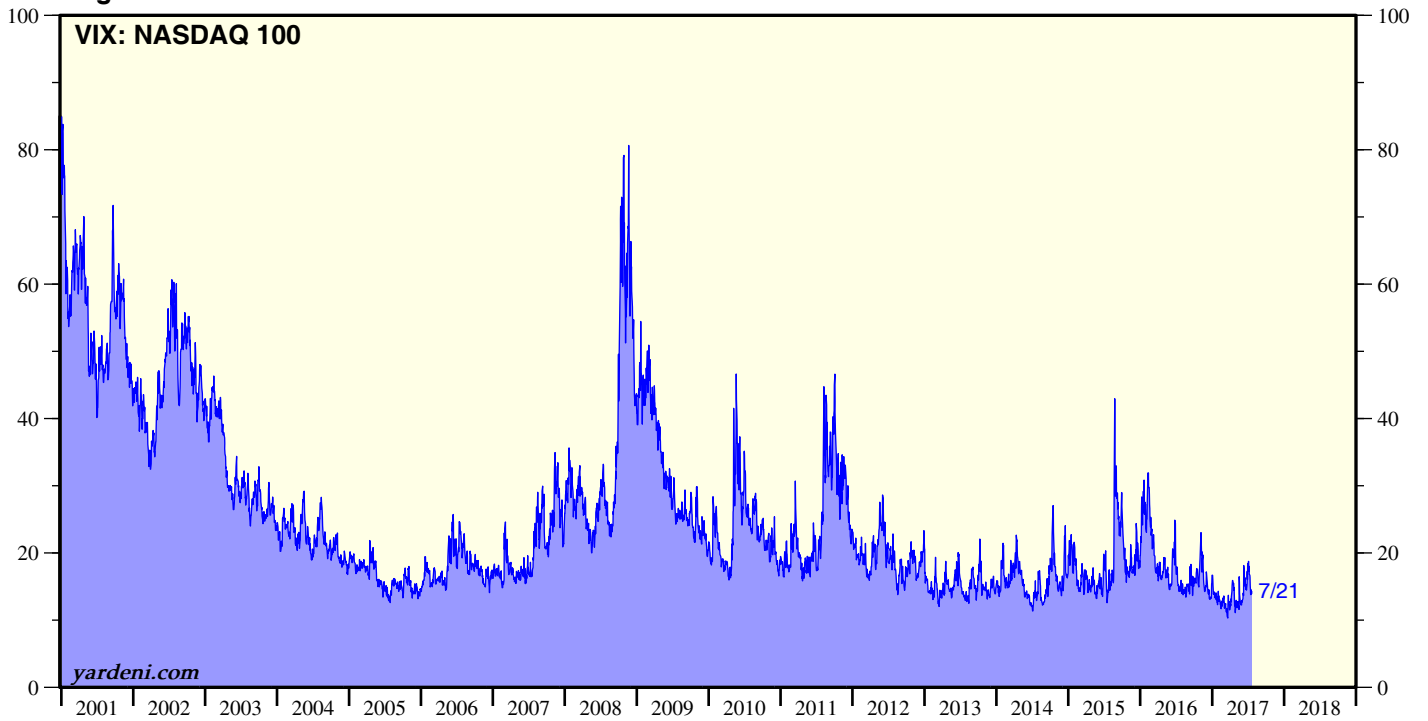
Figure 4.



* US high-yield corporate bond yield less 10-year Treasury bond yield (basis points).
Source: Board of Governors of the Federal Reserve System, BoFa Merrill Lynch, and Investors Intelligence.

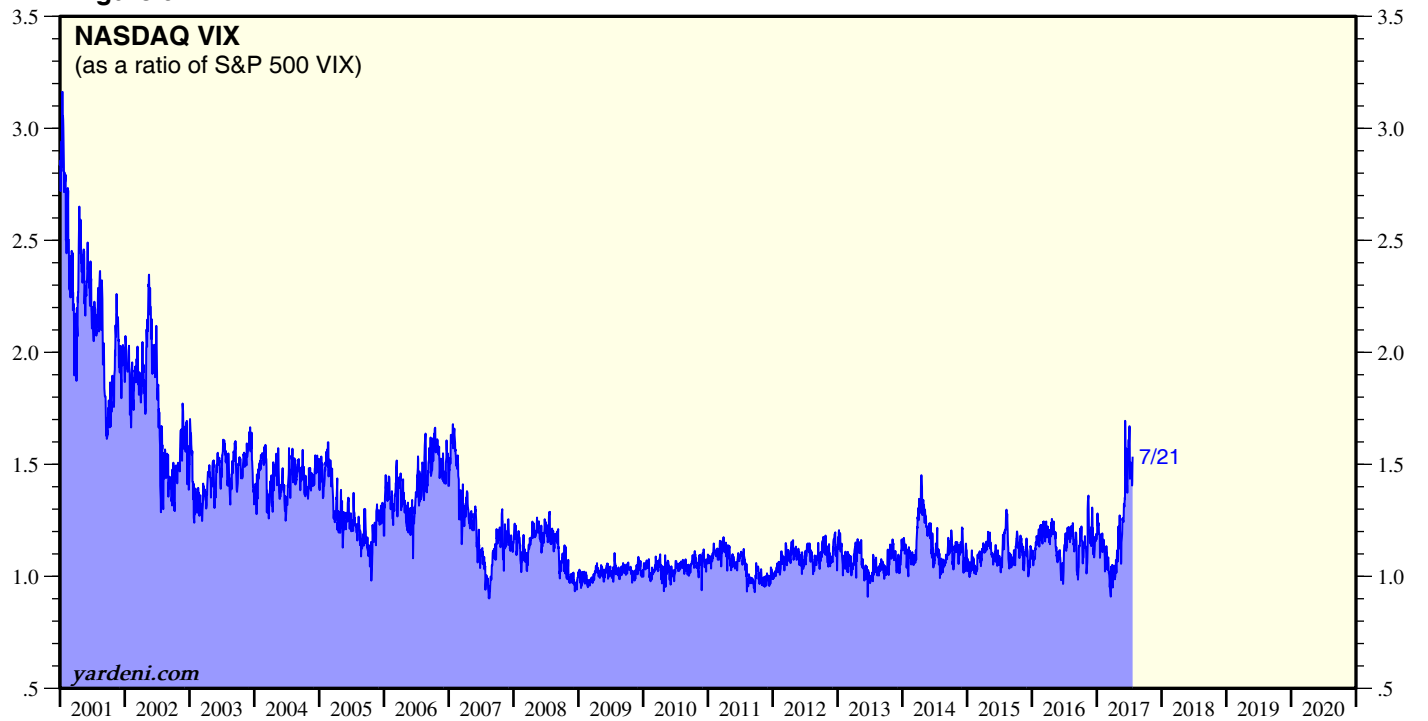
Volatility

Figure 5.



Source: Chicago Board Options Exchange.

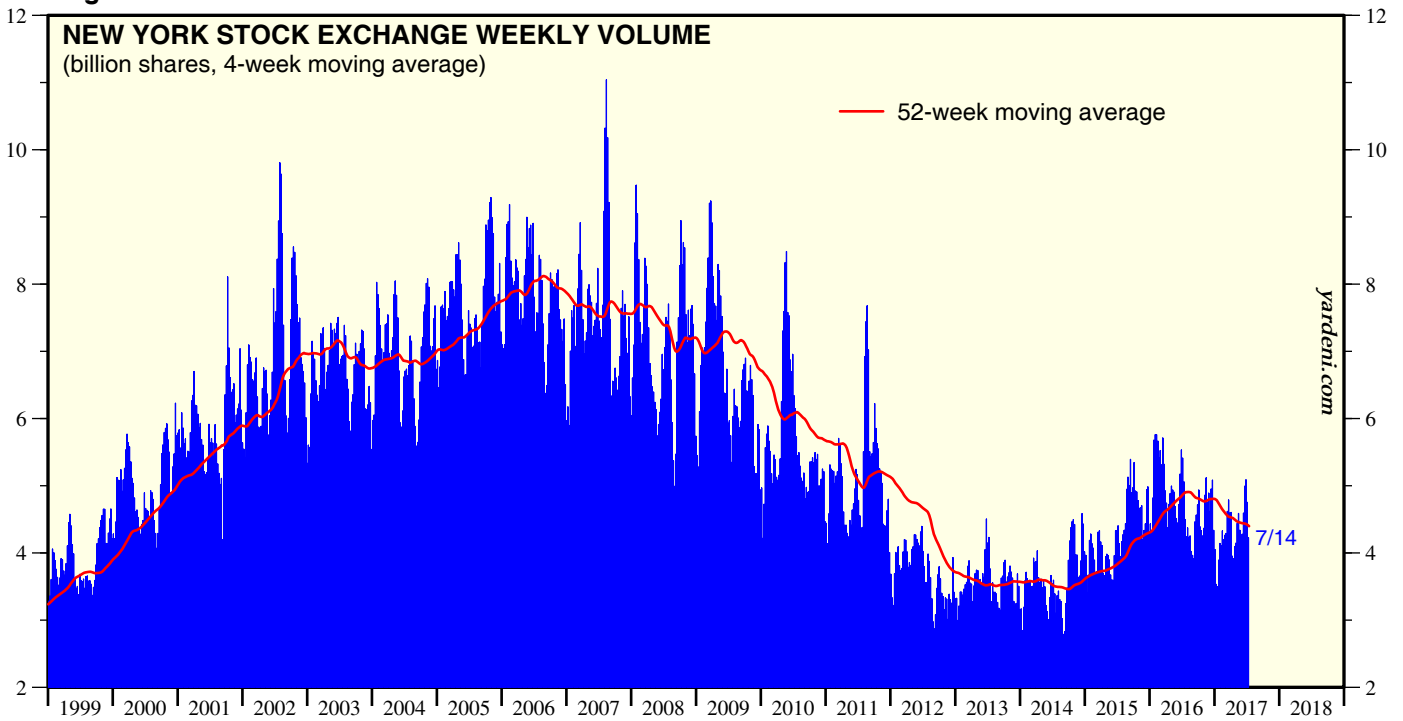
Figure 6.



Source: Chicago Board Options Exchange.

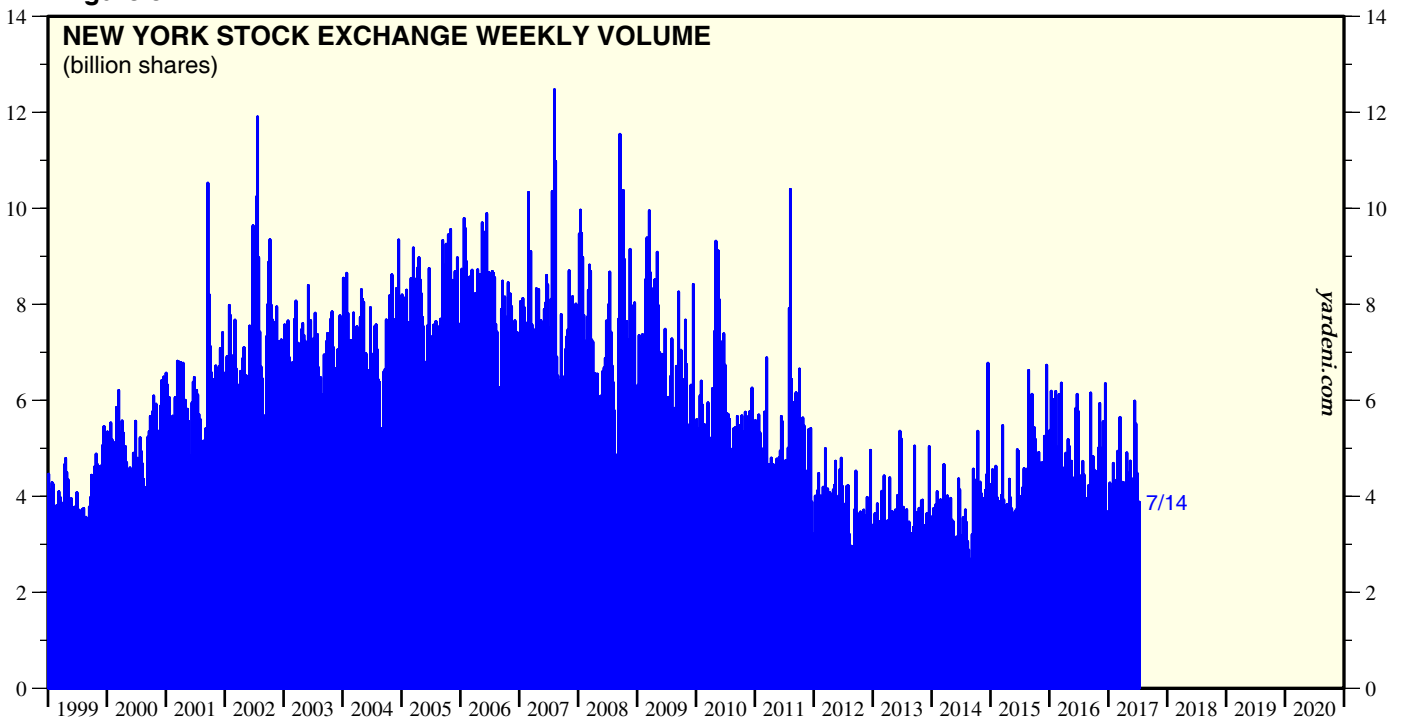
Volume

Figure 7.



Source: Wall Street Journal and Haver Analytics.

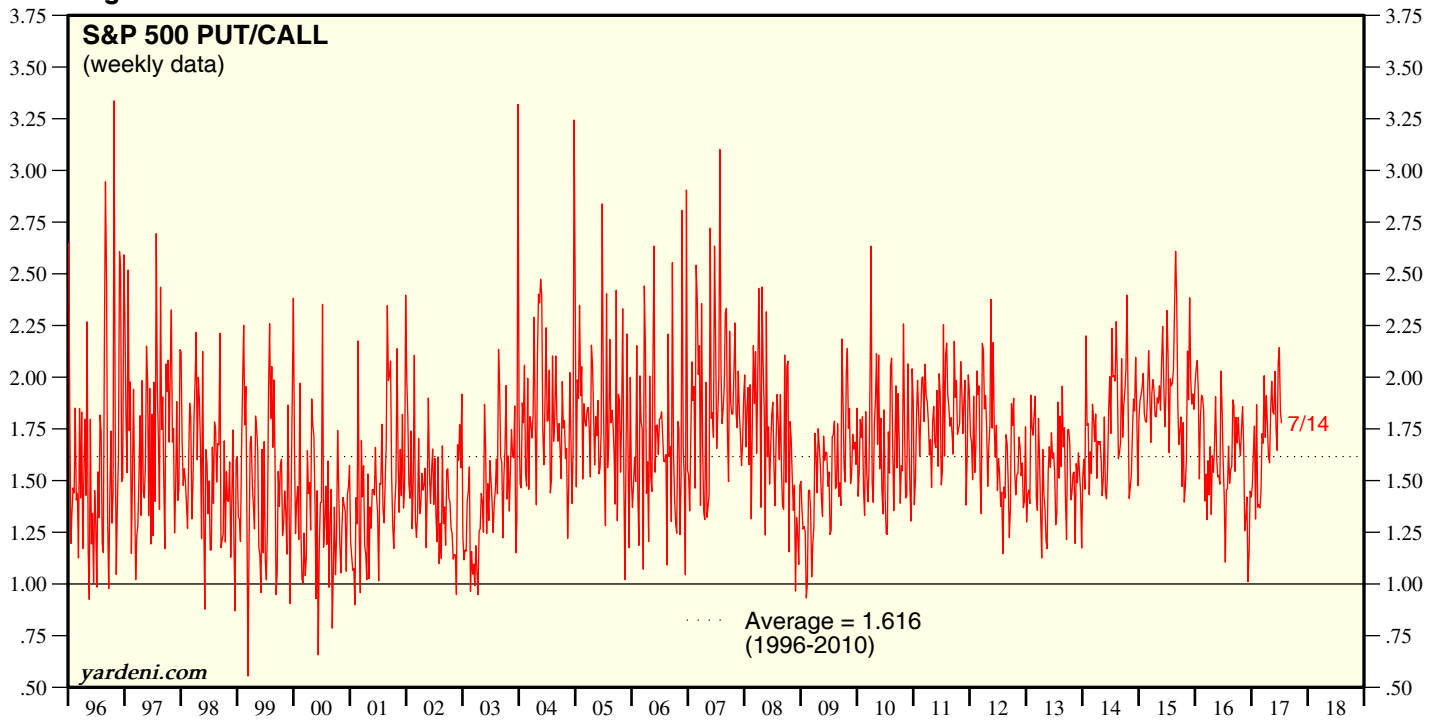
Figure 8.



Source: Wall Street Journal and Haver Analytics.

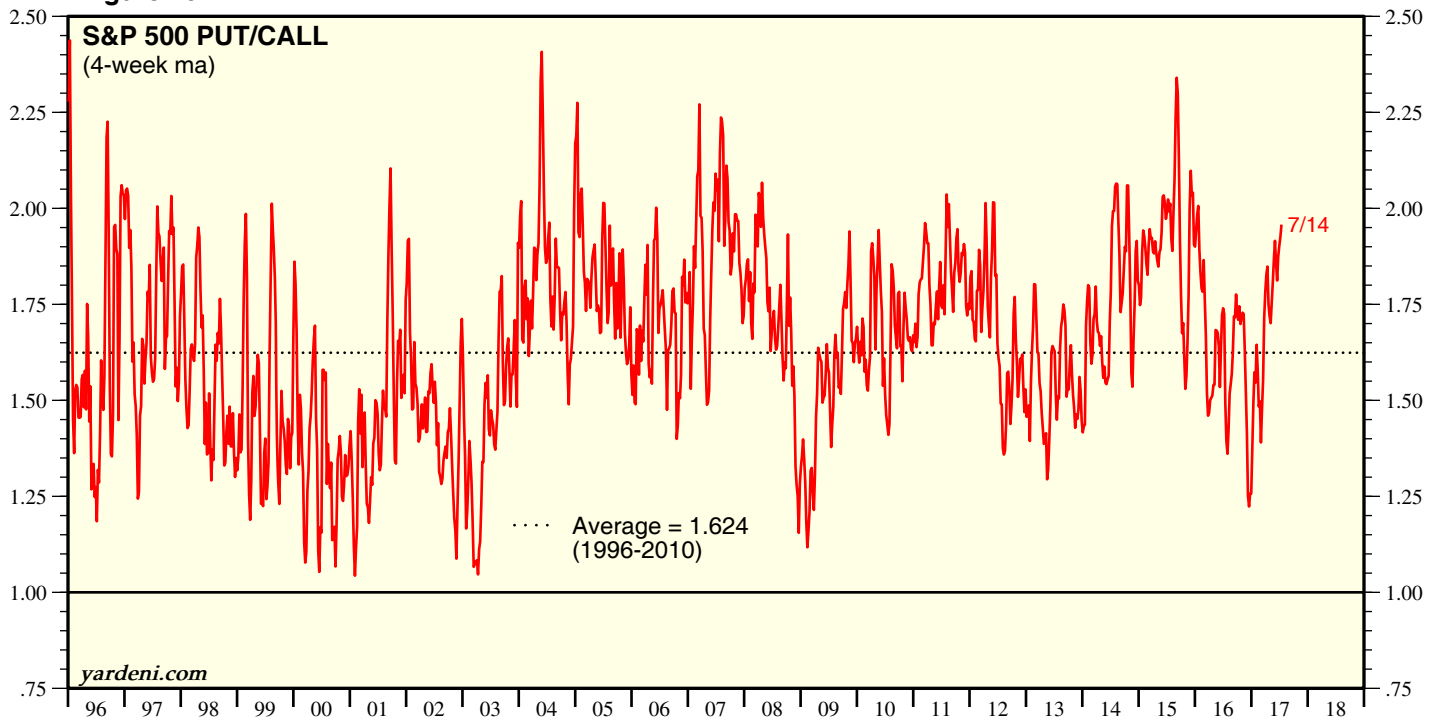
S&P 500 Put Call Ratio

Figure 9.



Source: Chicago Board of Options Exchange.

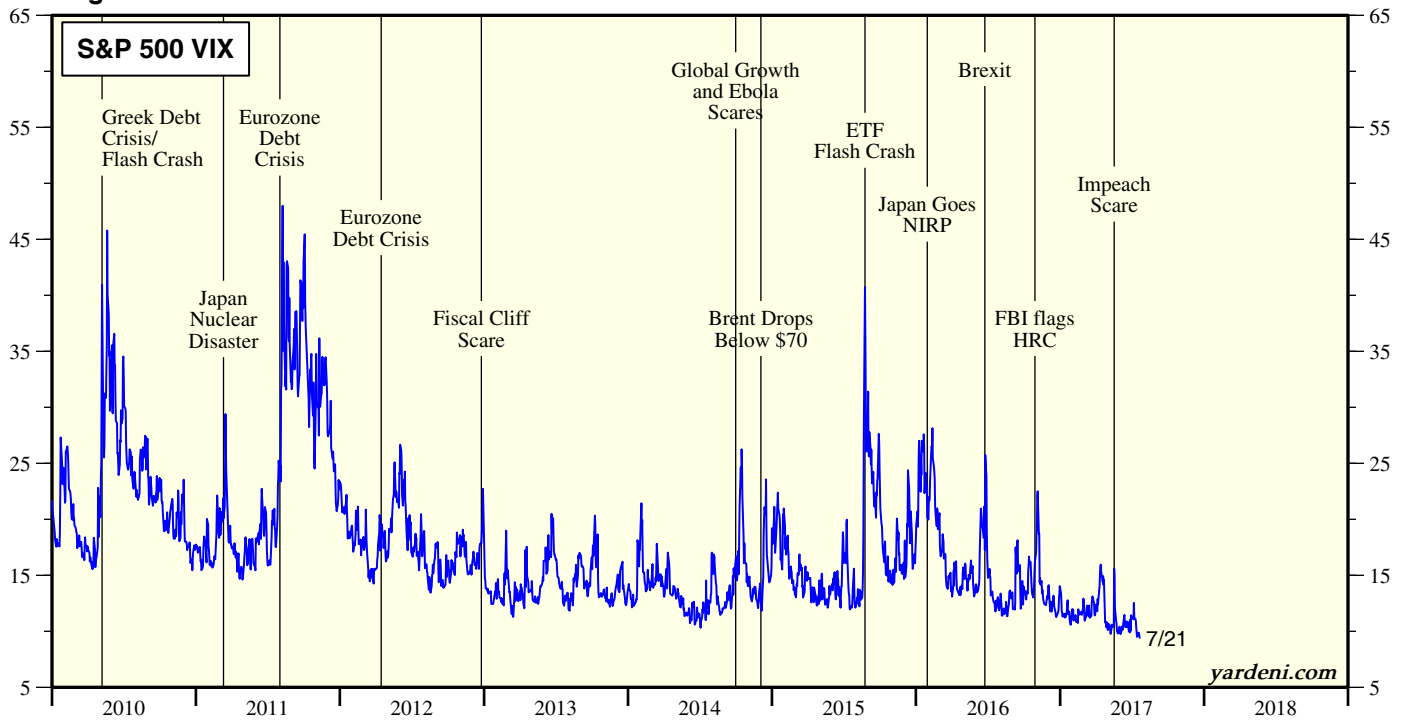
Figure 10.



Source: Chicago Board of Options Exchange.

Miscellaneous

Figure 11.



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