

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

Yardeni Research, Inc.

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*thinking outside the box*

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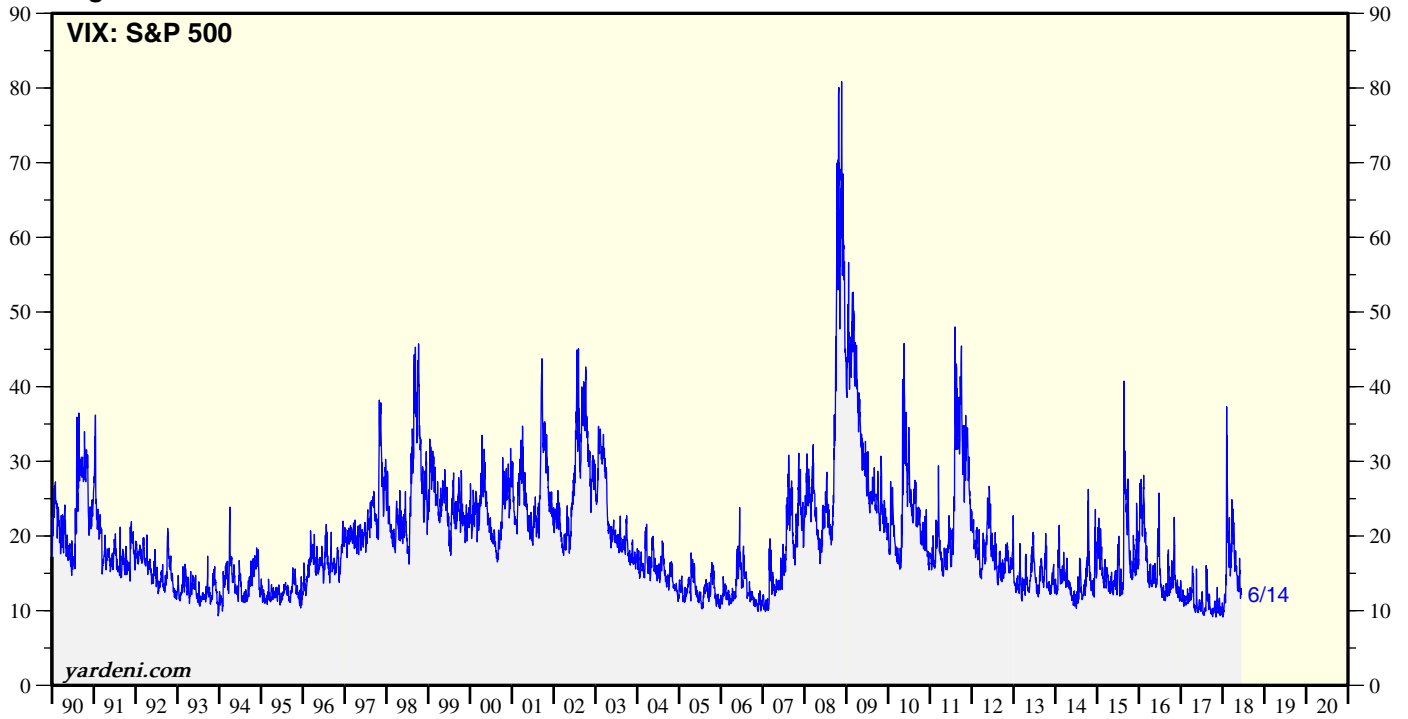
# *Table Of Contents*

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Volatility	1-3
S&P 500 Put Call Ratio	4
Miscellaneous	5

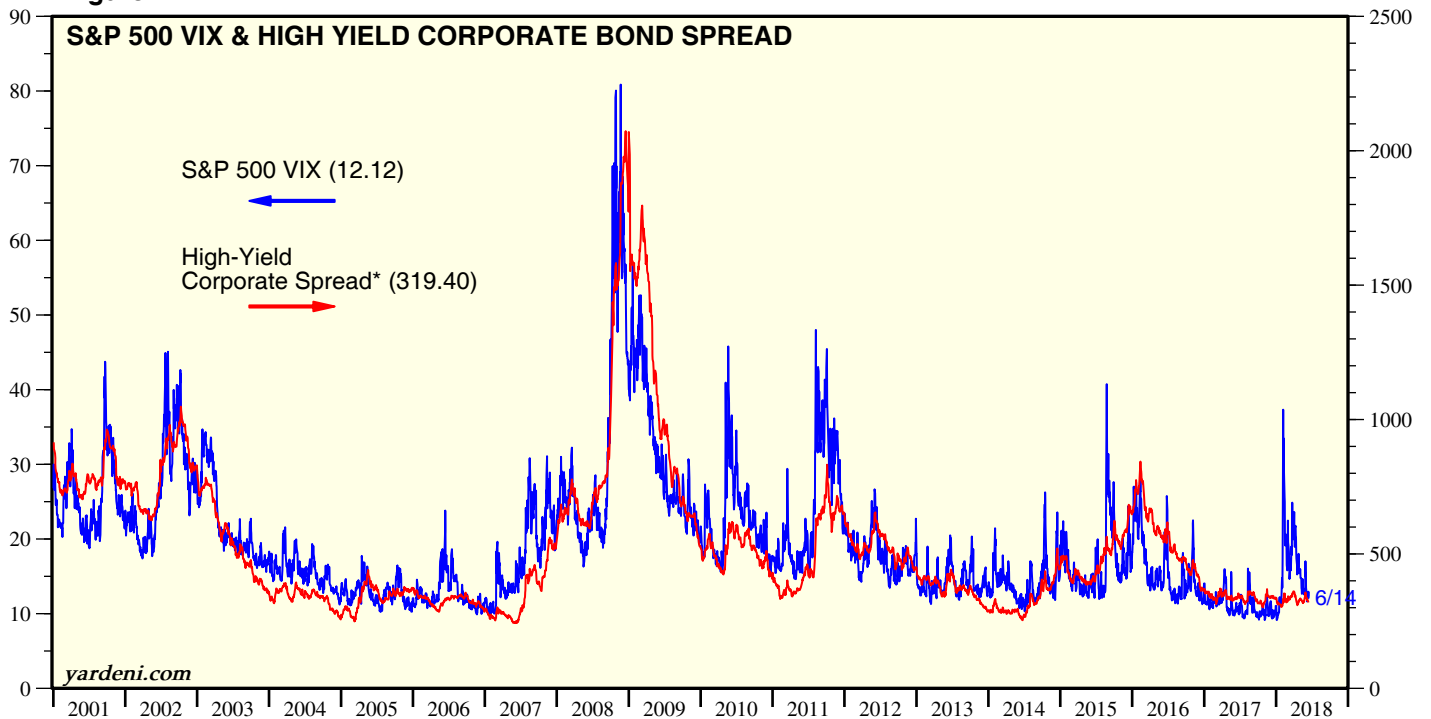
# Volatility

Figure 1.



Source: Chicago Board Options Exchange.

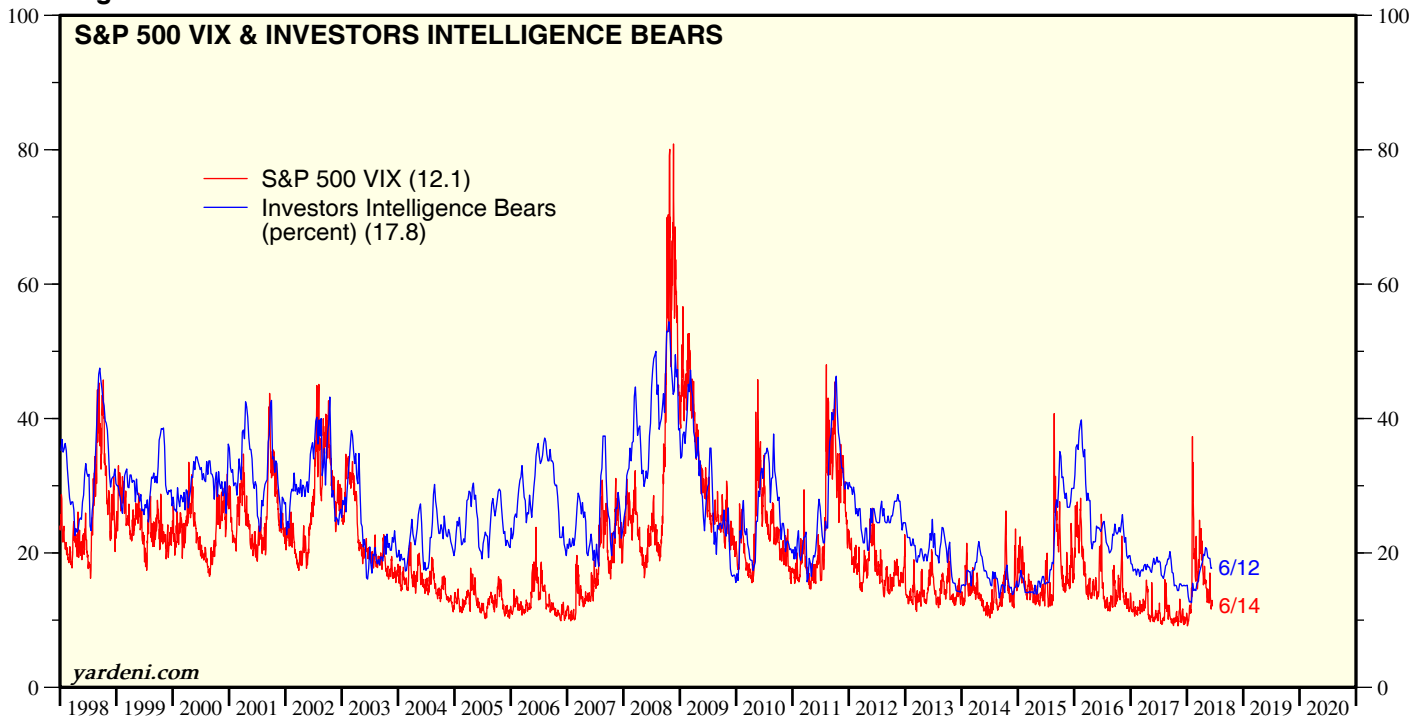
Figure 2.



\* 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.

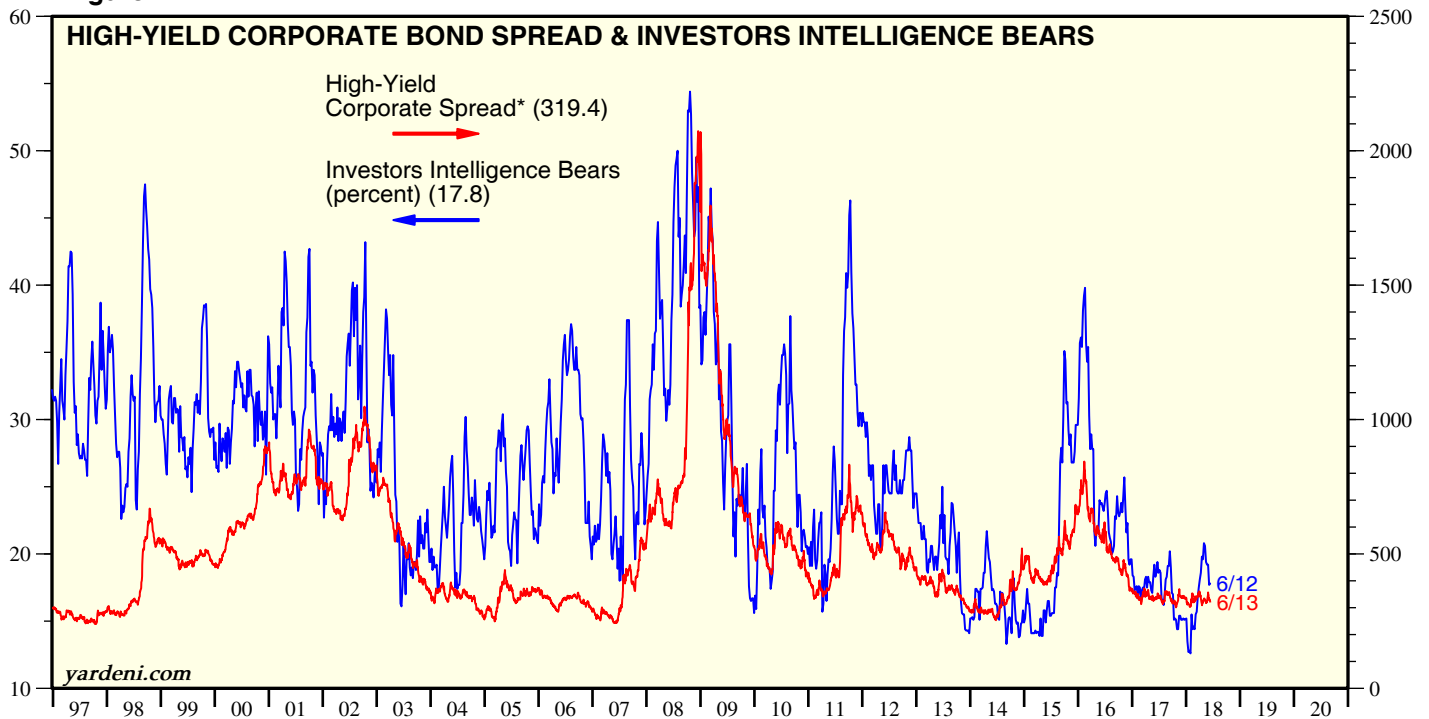
# Volatility

Figure 3.



Source: Investors Intelligence and Chicago Board Options Exchange.

Figure 4.

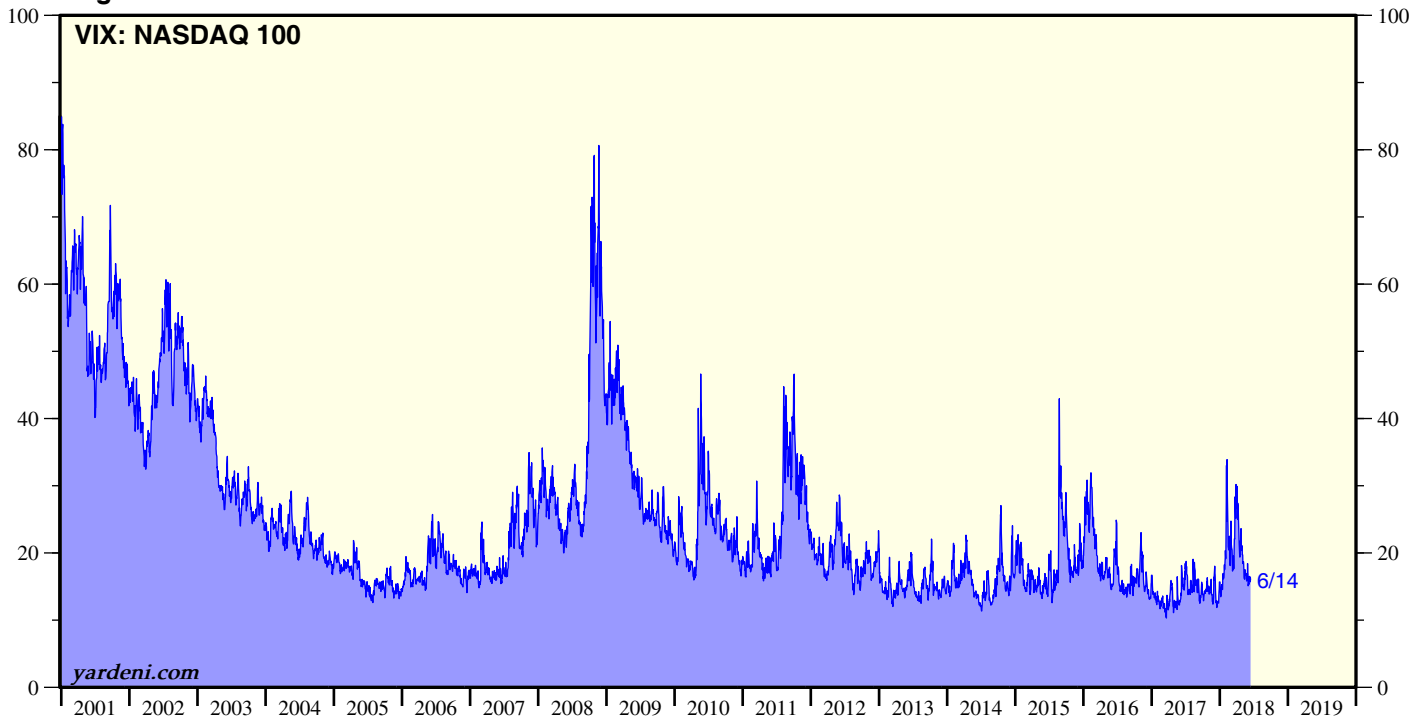


\* US high-yield corporate bond yield less 10-year Treasury bond yield (basis points).

Source: Board of Governors of the Federal Reserve System, BoFa Merrill Lynch, and Investors Intelligence.

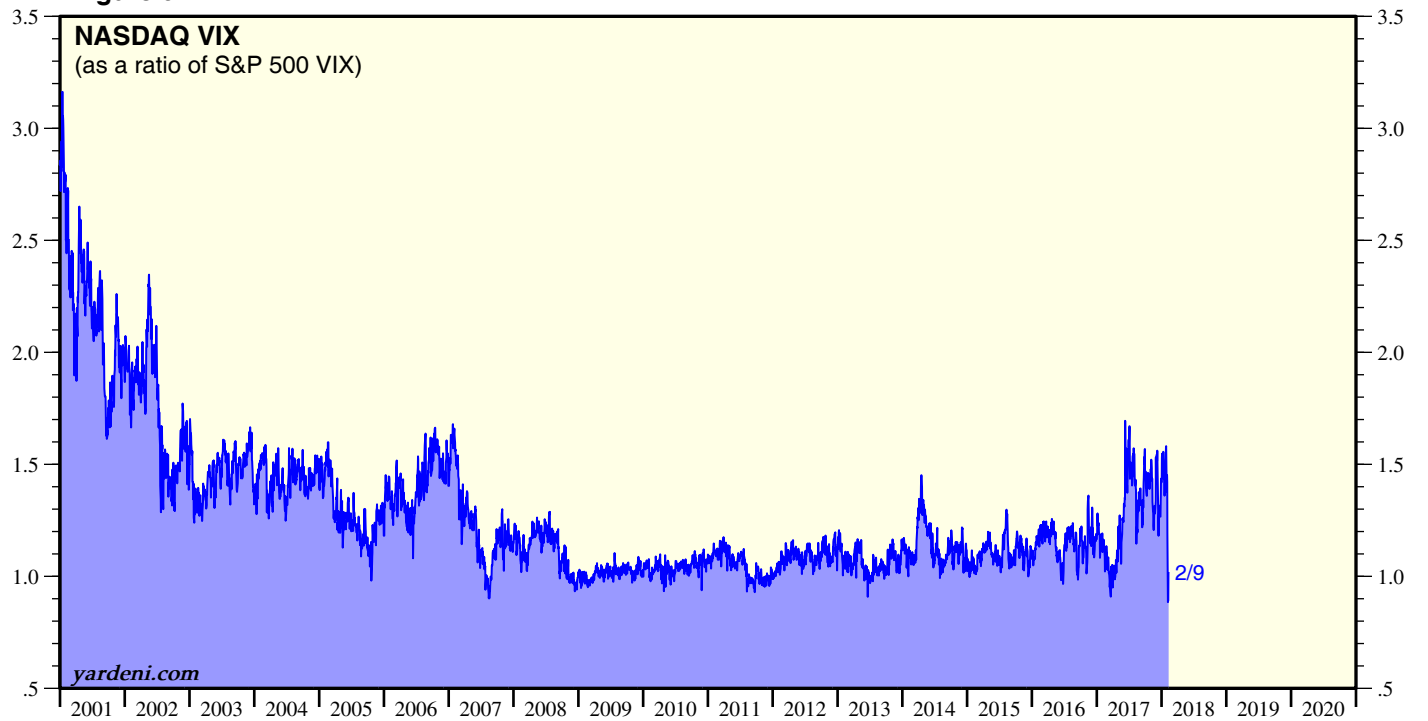
# Volatility

Figure 5.



Source: Chicago Board Options Exchange.

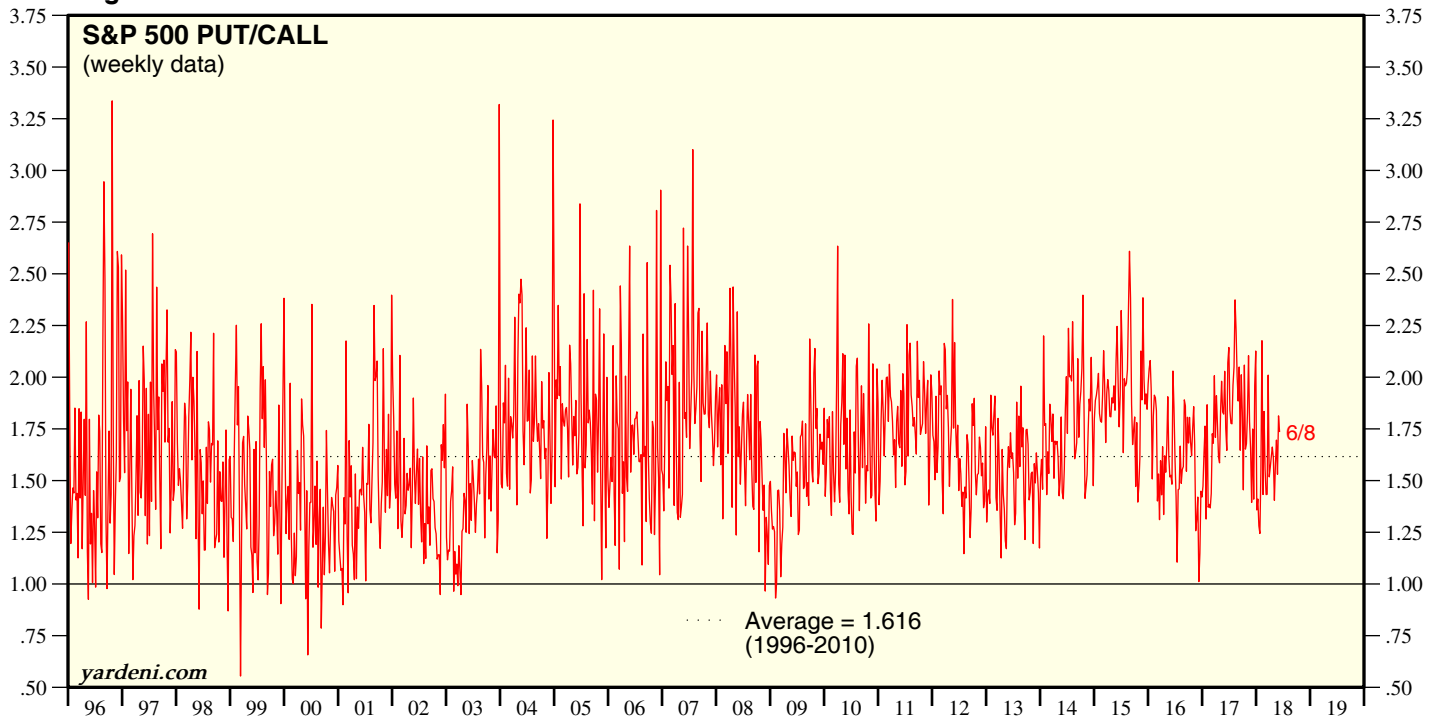
Figure 6.



Source: Chicago Board Options Exchange.

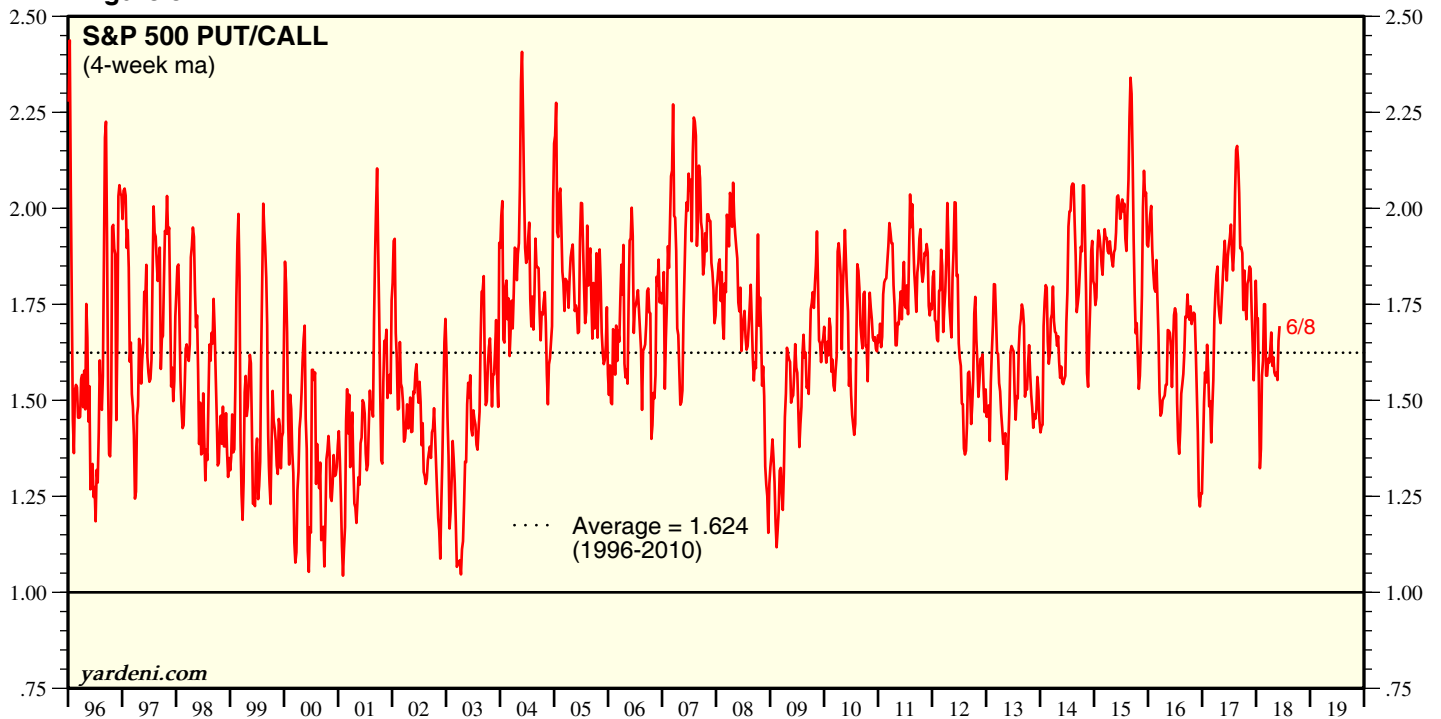
# S&P 500 Put Call Ratio

Figure 7.



Source: Chicago Board of Options Exchange.

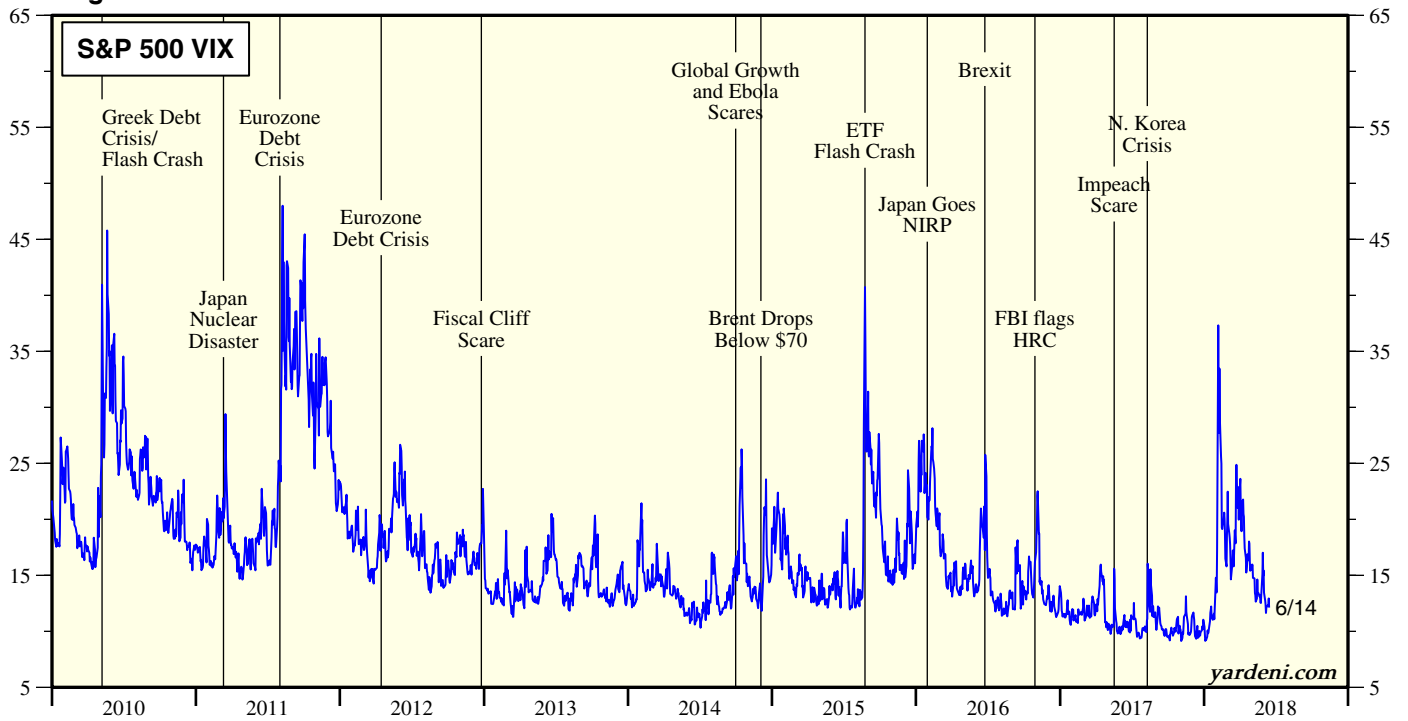
Figure 8.



Source: Chicago Board of Options Exchange.

# Miscellaneous

Figure 9.



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