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

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thinking outside the box
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VIX: S&P 500

Source: Chicago Board Options Exchange.

S&P 500 VIX & HIGH YIELD CORPORATE BOND SPREAD

*S* 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.**

**S&P 500 VIX & INVESTORS INTELLIGENCE BEARS**

- S&P 500 VIX (15.3)
- Investors Intelligence Bears (percent) (17.0)

Source: Investors Intelligence and Chicago Board Options Exchange.

**Figure 4.**

**HIGH-YIELD CORPORATE BOND SPREAD & INVESTORS INTELLIGENCE BEARS**

- High-Yield Corporate Spread* (371.6)
- Investors Intelligence Bears (percent) (17.0)

* US high-yield corporate bond yield less 10-year Treasury bond yield (basis points).
Source: Board of Governors of the Federal Reserve System, BoFa Merill Lynch, and Investors Intelligence.
Figure 5.
VIX: NASDAQ 100

Source: Chicago Board Options Exchange.

Figure 6.
NASDAQ VIX
(as a ratio of S&P 500 VIX)

Source: Chicago Board Options Exchange.
Figure 7.
S&P 500 Put Call Ratio

Source: Chicago Board of Options Exchange.

Figure 8.

Source: Chicago Board of Options Exchange.
Greek Debt Crisis / Flash Crash
Eurozone Debt Crisis
Japan Nuclear Disaster
Fiscal Cliff Scare
Global Growth and Ebola Scare
ETF Flash Crash
Brexit
Japan Goes NIRP
N. Korea Crisis
Impeach Scare
Escalating Trade War
Fed on Autopilot
US-China trade war escalates
Brent Drops Below $70
FBI flags HRC
9/20

Source: Chicago Board Options Exchange.