
VIX

1 message

Mon, Jun 13, 2022 at 10:52 AM

Worth Charting

- The CBOE Volatility Index, over time, will have no unfilled gaps, by virtue of the fact that it's a mean reverting index, as all will know.
- There is a gap today in the Index. Some 95% of all gaps in the VIX (up gaps and down gaps) are filled, in 90 days or less.
- This brief email blast examines today's gap in the context of all gaps in the history of the VIX.

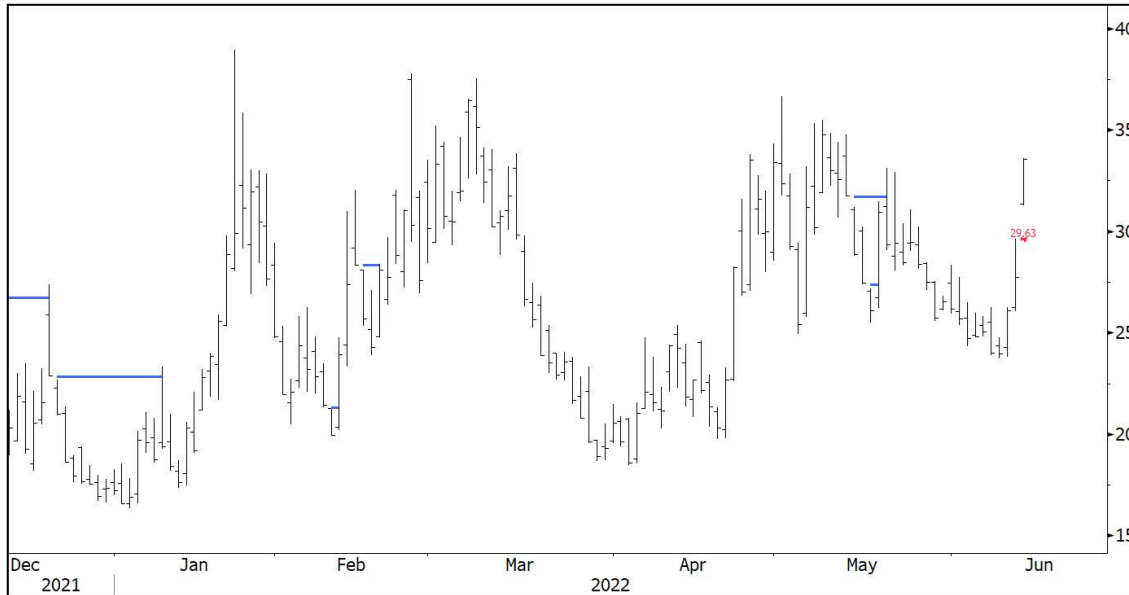
VIX – Daily Gaps Study

		Incidence Rate
Number of trading days since Jan 1992 (beginning of Bloomberg Hi-Lo data)	7,665	
Number of Gaps:	1,068	13.93%
Number of Gaps Filled in 90 days or less:	1,009	94.48%
Number of Gaps Up (low higher than previous high):	529	6.90%
Number of Unfilled Gaps Up:	1	0.00%
Number of Gaps Down (high lower than previous low):	540	7.05%
Number of Unfilled Gaps Down:	0	0.01%

CBOE Volatility Index (VIX)... 6-month chart

Filled gaps - solid horizontal blue lines

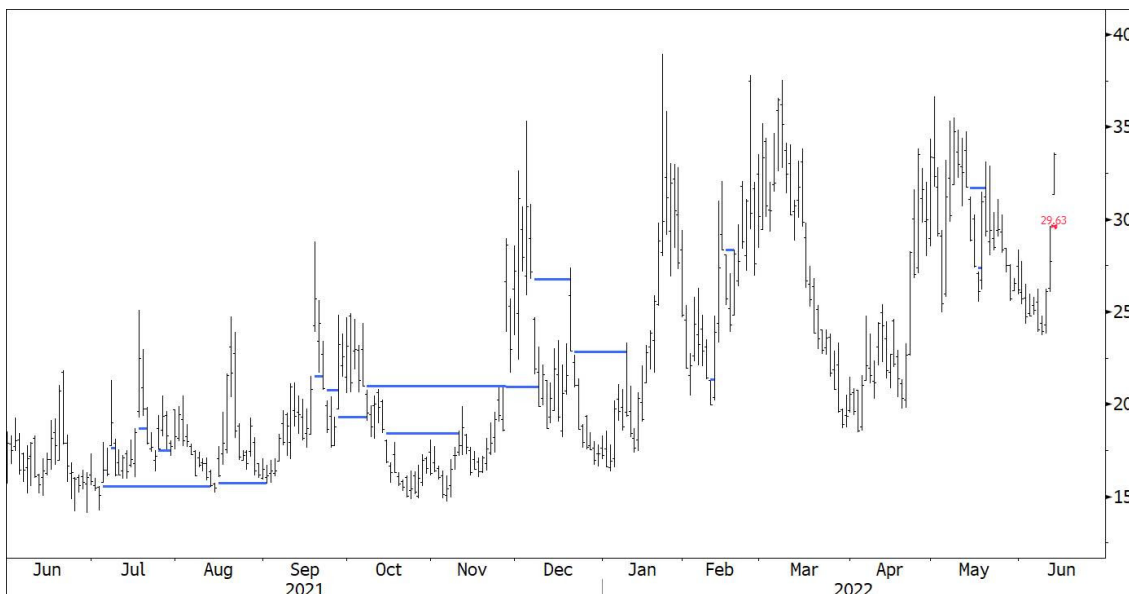
Unfilled gaps - dotted horizontal red lines



CBOE Volatility Index (VIX)... 12-month chart

Filled gaps - solid horizontal blue lines

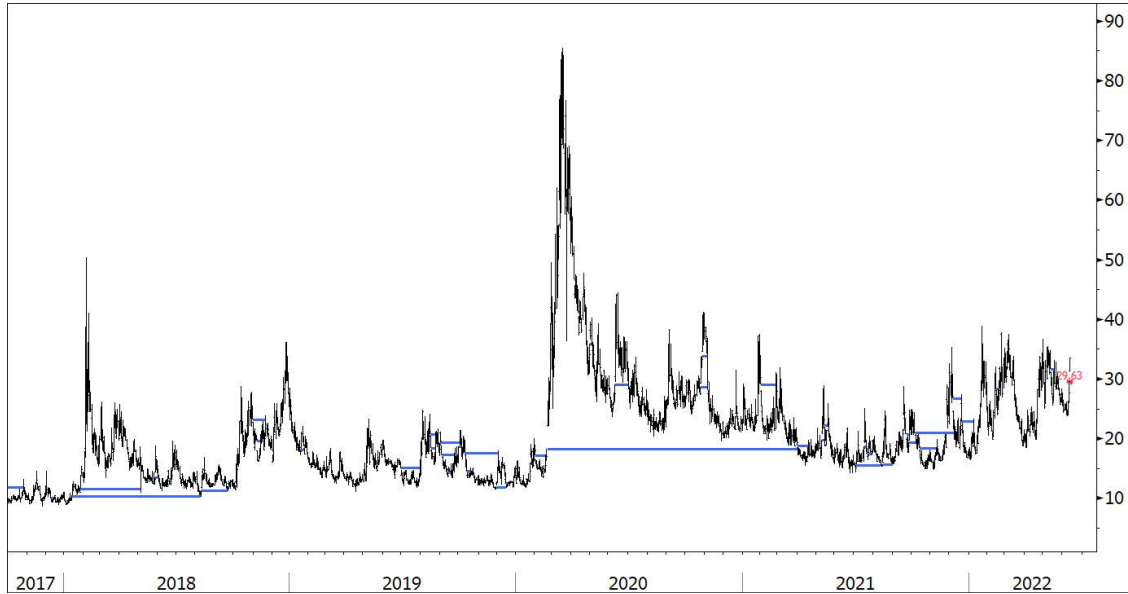
Unfilled gaps - dotted horizontal red lines



CBOE Volatility Index (VIX)... 5-year chart

Filled gaps - solid horizontal blue lines

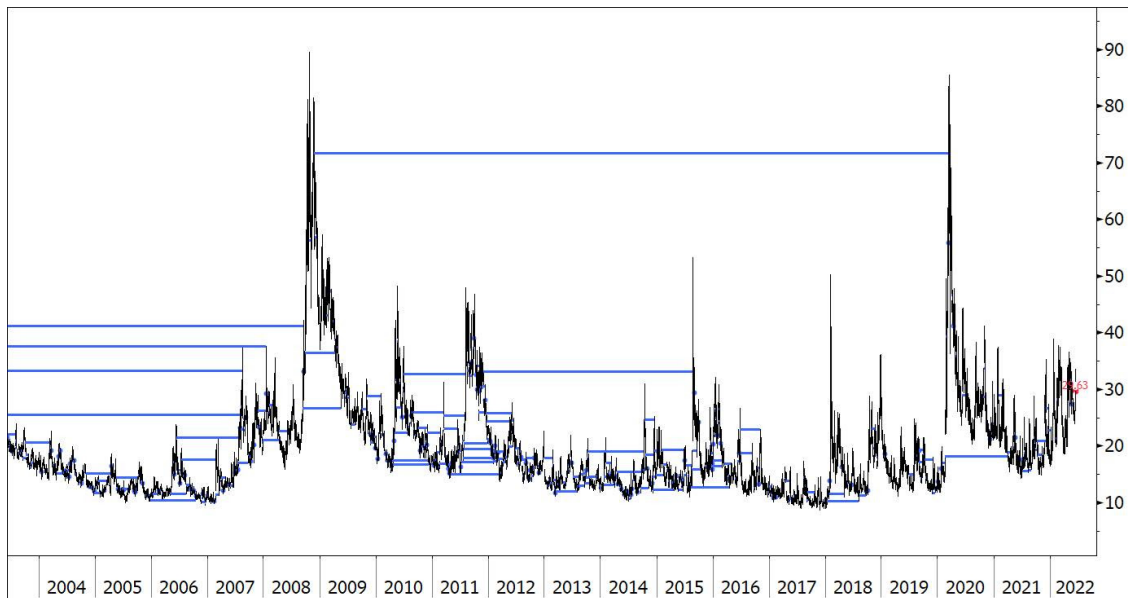
Unfilled gaps - dotted horizontal red lines



CBOE Volatility Index (VIX)... 20-year chart

Filled gaps - solid horizontal blue lines

Unfilled gaps - dotted horizontal red lines



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