



The Volatility Watch

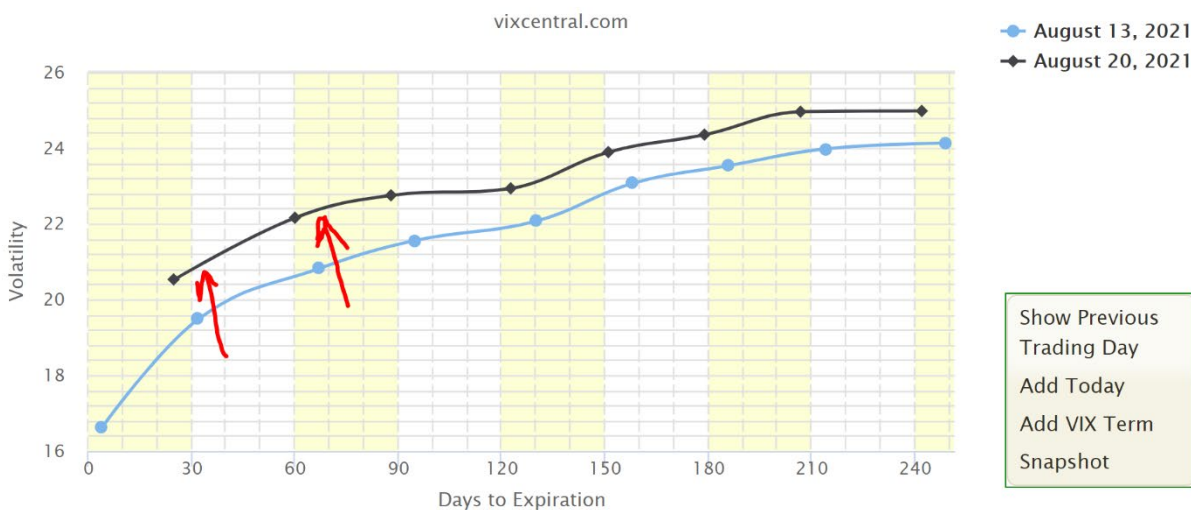
A Weekly Commentary On The Volatility Marketplace

Free weekly delivery

For Week Ending 8/20/2021

As U.S. equities wobbled last week, the message from the Cboe Volatility Index® (VIX) was one of mild generalized anxiety, as a parallel shift higher in the VIX term structure reflected the lack of an acute catalyst to focus buying pressure in near-dated VIX contracts. Despite the mildly elevated levels, the significant contango (upward slope) from the VIX index all the way out the VIX futures curve is still a relatively constructive backdrop for a grind higher in U.S. equities for the near-term.

VIX Futures Historical Prices



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