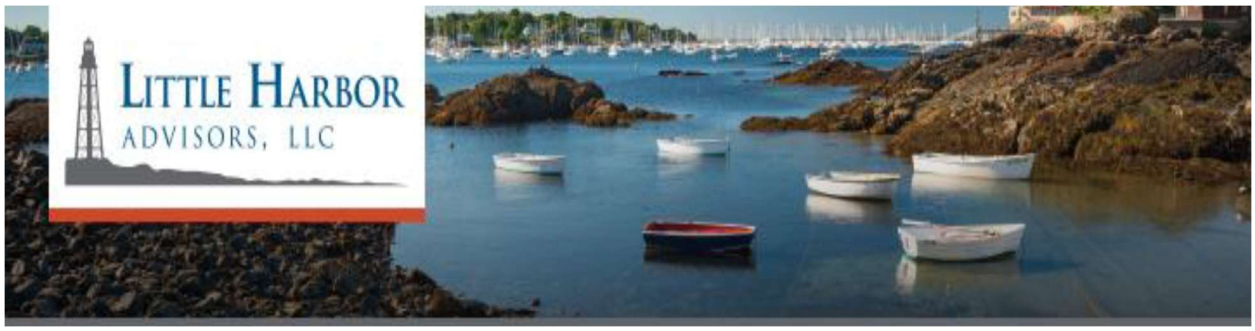


The Volatility Watch

A Weekly Commentary On The Volatility Marketplace

Free weekly delivery

For Week Ending 10/9/2026:

The S&P 500 and Nasdaq touched record highs last week before slipping as elevated bond yields interrupted the advance. Friday's rebound came as oil and Treasury yields stabilized, although the 10-year yield remained high at 5.24%. Participation improved at the margin—the equal-weighted S&P 500 ended a seven-week losing streak—but the Russell 2000's decline showed that breadth remained uneven.

Reflecting tame index-level volatility, the VIX remained low with the VIX futures curve firmly in contango, suggesting a subdued current environment that continues to price greater uncertainty farther ahead.

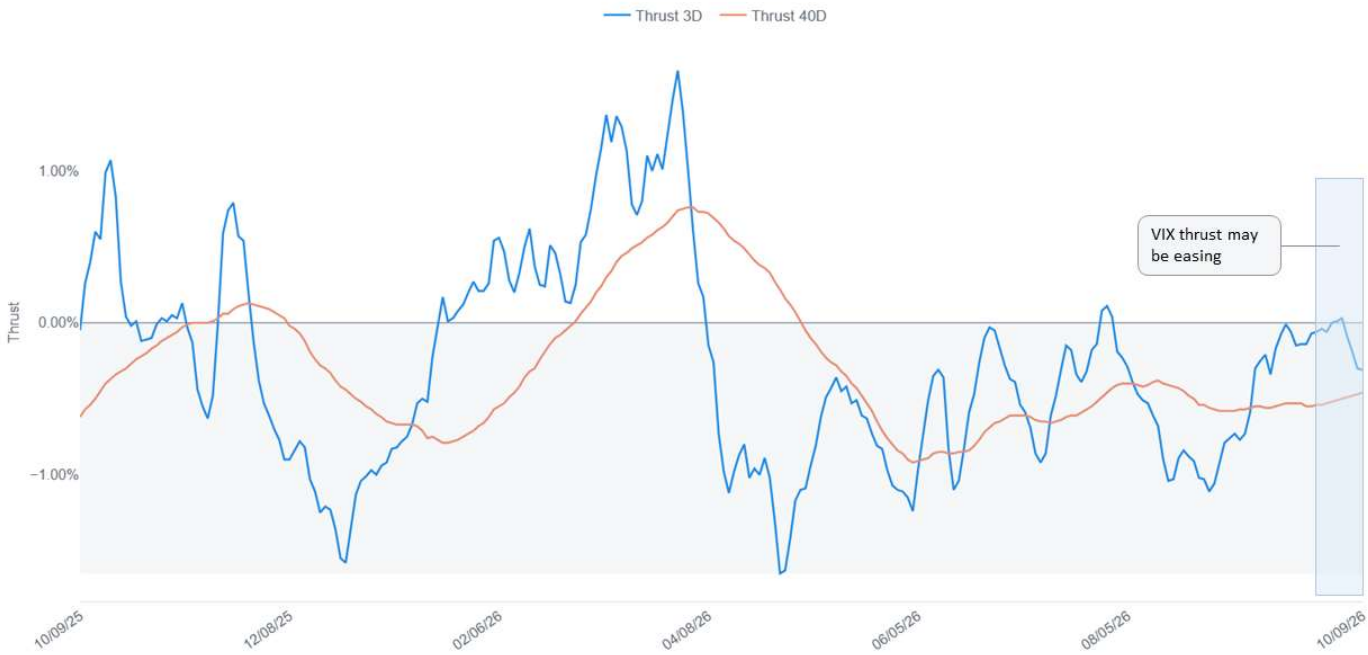
The coming week brings a concentrated test of inflation, consumer demand and corporate earnings. Key economic data will arrive alongside the first major wave of third-quarter results, led by financial and semiconductor companies. Together, these developments may clarify whether earnings growth can support valuations while elevated Treasury yields remain a market pressure point.

Vol Dash — VIX Curve Signals

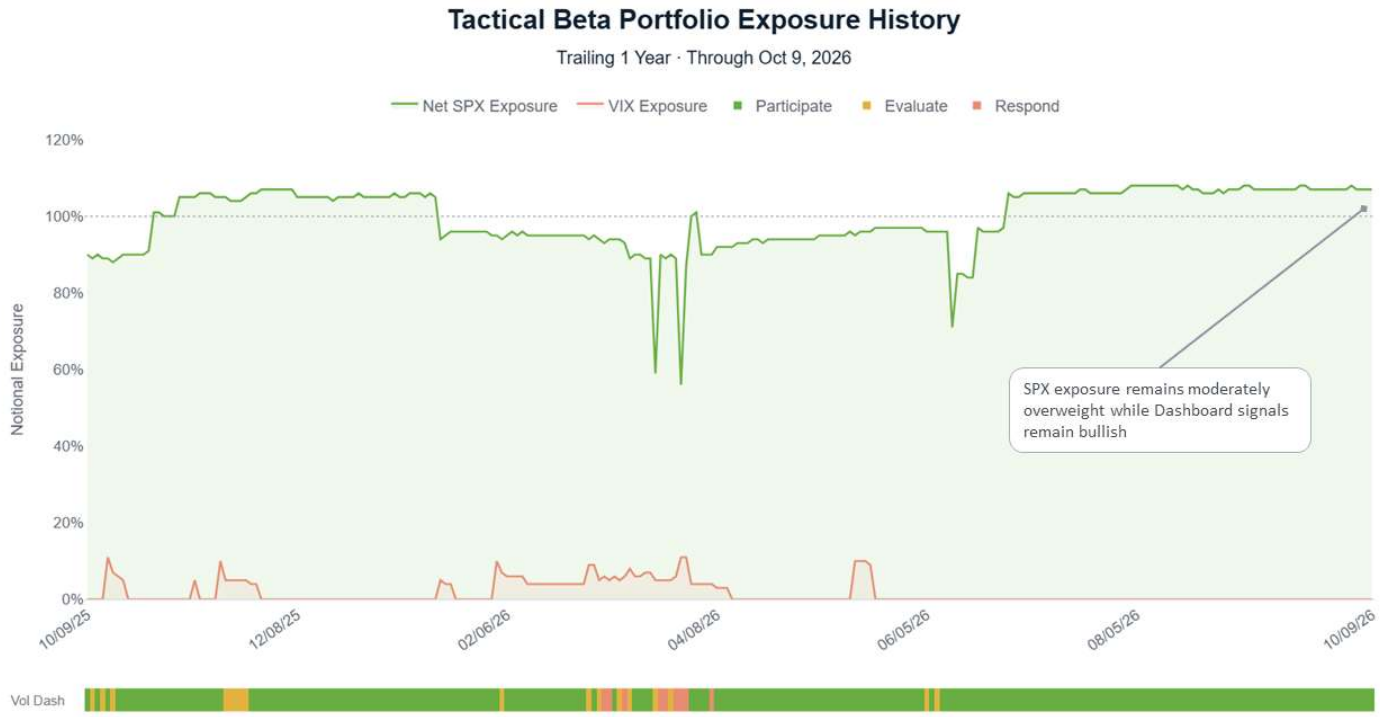
Trailing 1 Year · Through Oct 9, 2026

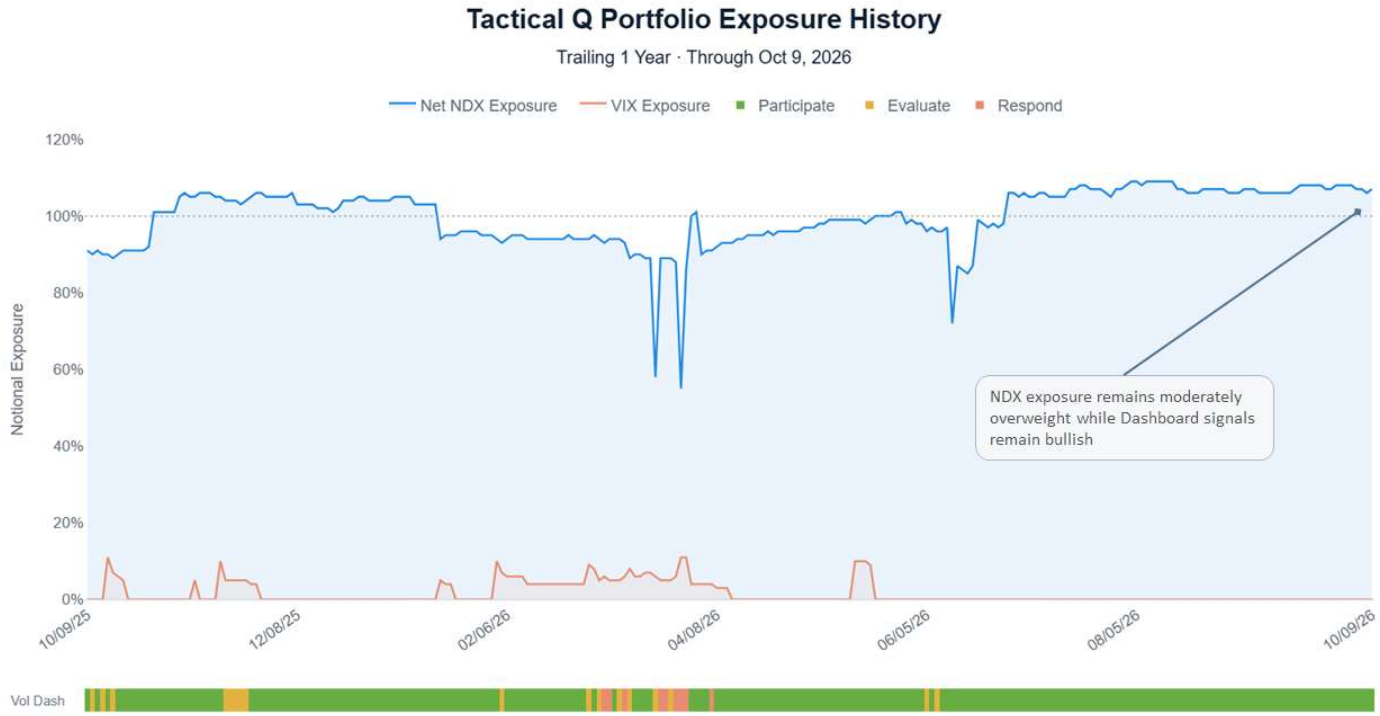
Thrust Signals

Trailing 1 Year · Through Oct 9, 2026



Tactical Beta and Tactical Q exposures remain modestly overweight as dashboard conditions remain bullish for equities.





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