

Chicago Board Options Exchange (CBOE) Volatility Index (VIX)

Index Name

Chicago Board Options Exchange (CBOE)
Volatility Index (VIX)

Index Description

The CBOE VIX Index is a calculation designed to produce a measure of constant, 30-day expected volatility of the U.S. stock market, derived from real-time, mid-quote prices of S&P 500 Index (SPX) call and put options.