Figure 15. Emerging Market Volatility Measures

- Emerging Market Equity Volatility
  (In percent)

- Emerging Market Debt Volatility
  (In percent)

Sources: Morgan Stanley Capital International; JPMorgan & Chase Co.; and IMF staff estimates.

1Data utilize the MSCI Emerging Markets index in U.S. dollars to calculate 30-day rolling volatilities.

2Data utilize the EMBI Global total return index in U.S. dollars to calculate 30-day rolling volatilities.