Figure 1.3. Market Volatility Shock (Index)

Volatility index (January 1, 2007 = 100)

United States  | Emerging markets  | Euro area  | Japan
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Bond  | Equity  | Currency  | Bond  | Equity  | Currency  | Bond  | Equity  | Currency

August 8, 2013

January 2, 2013

Postcrisis average (April 1, 2009–May 22, 2013)

Sources: Bloomberg, L.P.; and IMF staff estimates.
Note: The historical volatilities are computed using a rolling 60-day standard deviation of index returns, which are then indexed with January 1, 2007, as the reference point.