Professor Per B Solibakke, NTNU

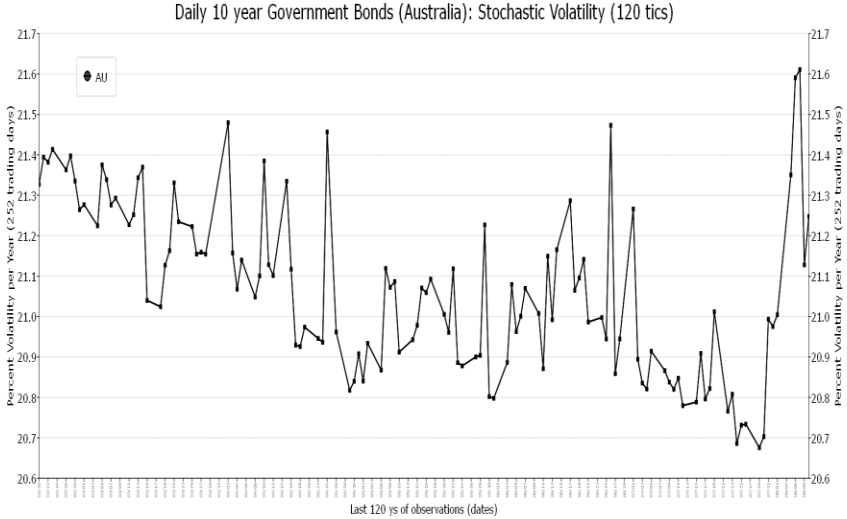
We use a method that is a form of nonlinear Kalman filtering. The method can be used to forecast the unobservable of nonlinear latent. Hence, we have obtained re-projected Latent Volatility (filtered volatility for forecasting the latent volatility process)

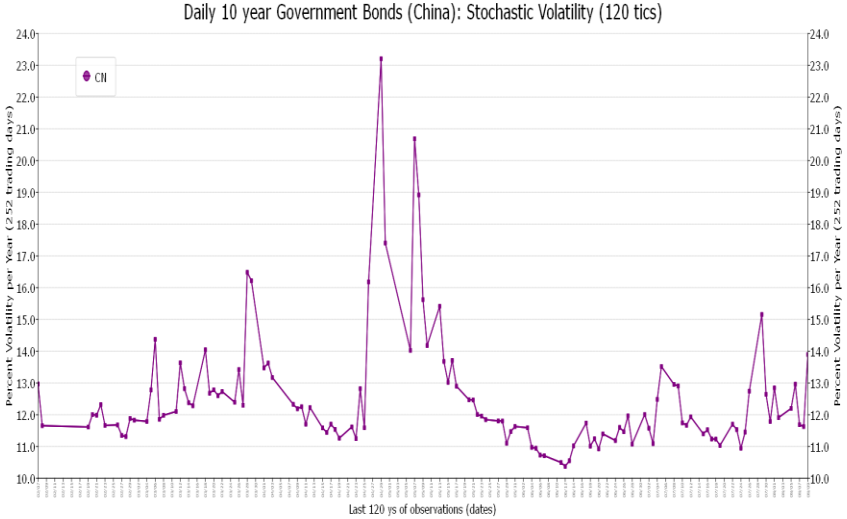
The important application re-projection, which is a form of nonlinear Kalman filtering, can be used to forecast the unobservable of nonlinear latent variables models. The leading example is forecasting the volatility process of continuous time stochastic volatility models (Gallant & Tauchen , 2022).

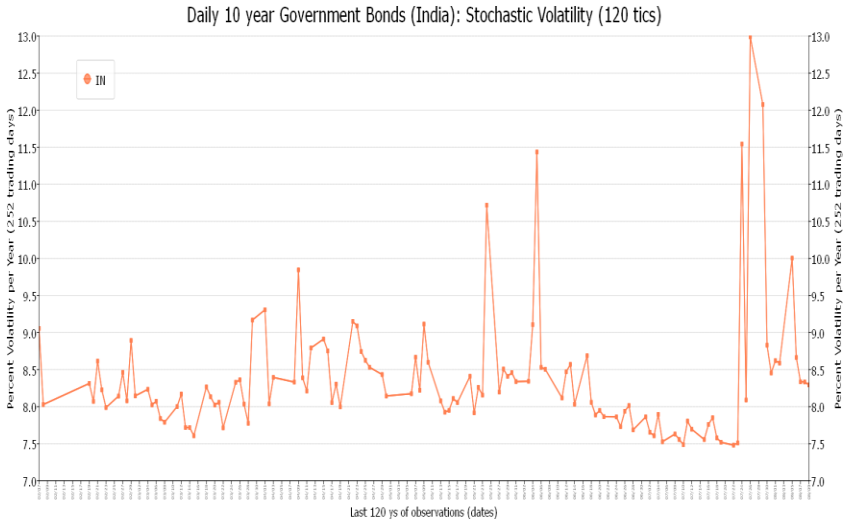
Aug-24 The indices can be updated hourly/daily (from prices 09.08.2024)

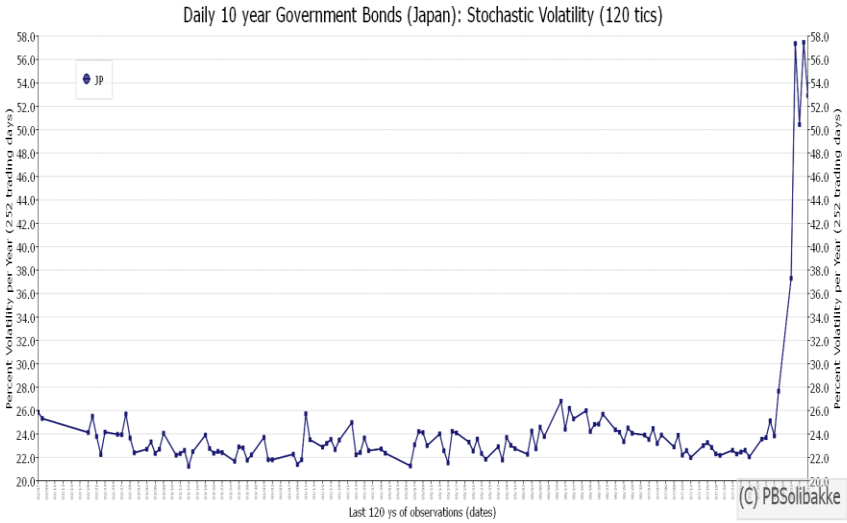
1. Australia, au_10yr
2. China, cn_10yr
3. India, in_10yr
4. Japan, jp_10yr
5. UK, ukp_10yr
6. Austria, at_10yr
7. Germany, de_10yr
8. France, frp_10yr
9. Switzerland, ch_10yr
10. Norway, jp_10yr
11. Sweden, jp_10yr
12. Poland, jp_10yr
13. USA, us_10yr
14. Canada ca_10yr

1. Volatility indices for Australia and Asia

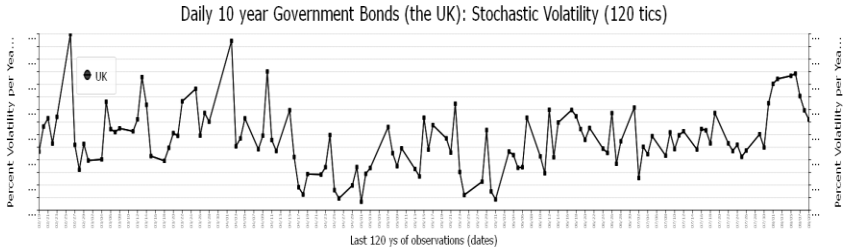

Daily 10 year Government Bonds (Australia): Stochastic Volatility (120 tics)
AU
Percent Volatility per Year (252 trading days)
Last 120 ys of observations (dates)

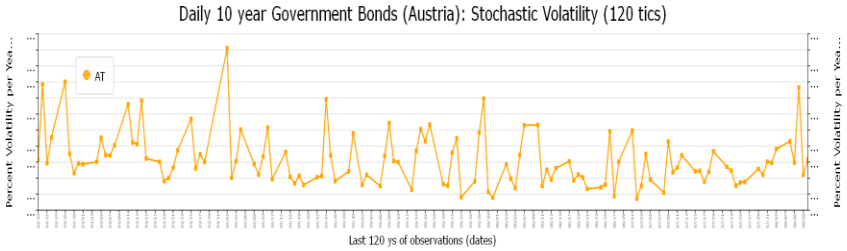

Daily 10 year Government Bonds (China): Stochastic Volatility (120 tics)
CN
Percent Volatility per Year (252 trading days)
Last 120 ys of observations (dates)

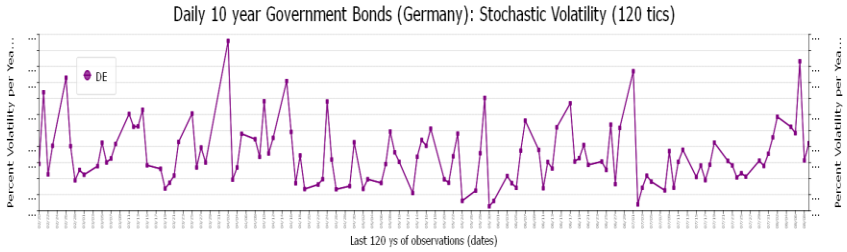

Daily 10 year Government Bonds (India): Stochastic Volatility (120 tics)
IN
Percent Volatility per Year (252 trading days)
Last 120 ys of observations (dates)

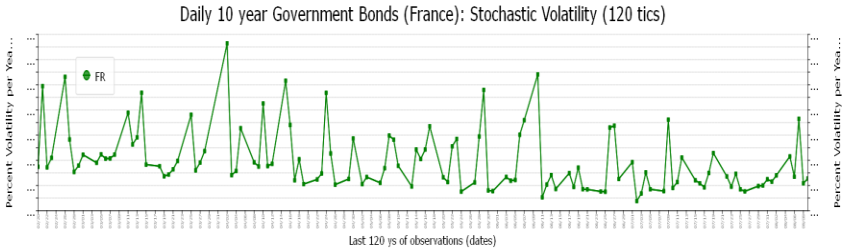

Daily 10 year Government Bonds (Japan): Stochastic Volatility (120 tics)
JP
Percent Volatility per Year (252 trading days)
Last 120 ys of observations (dates)
(C) PBSolibakke

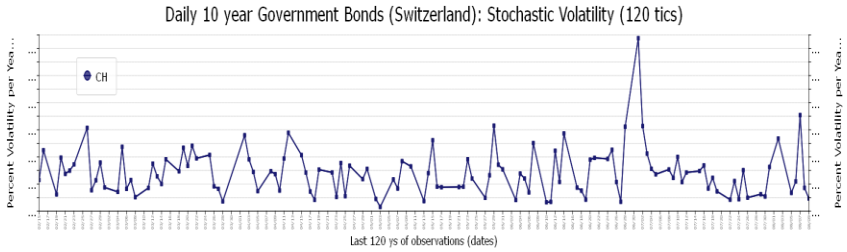
2. Volatility Indices for Europe

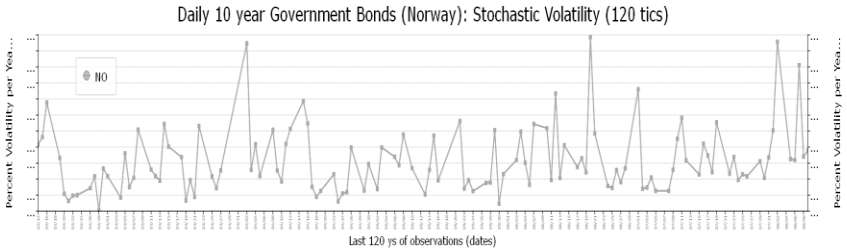


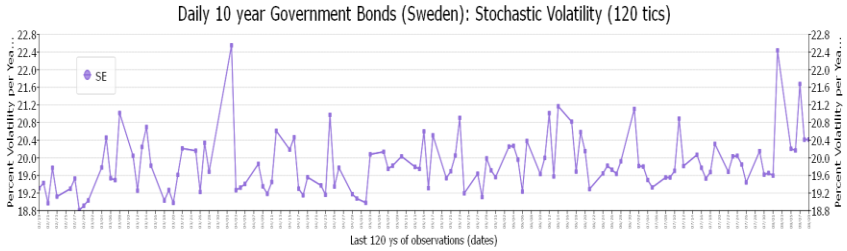


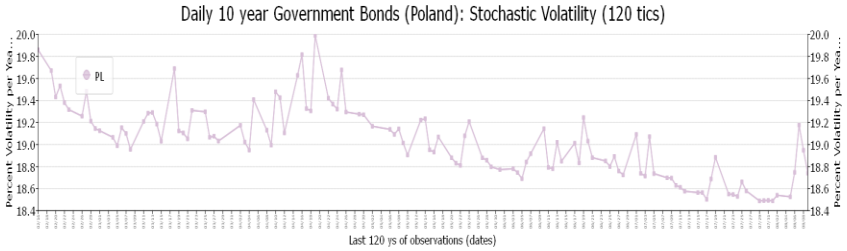




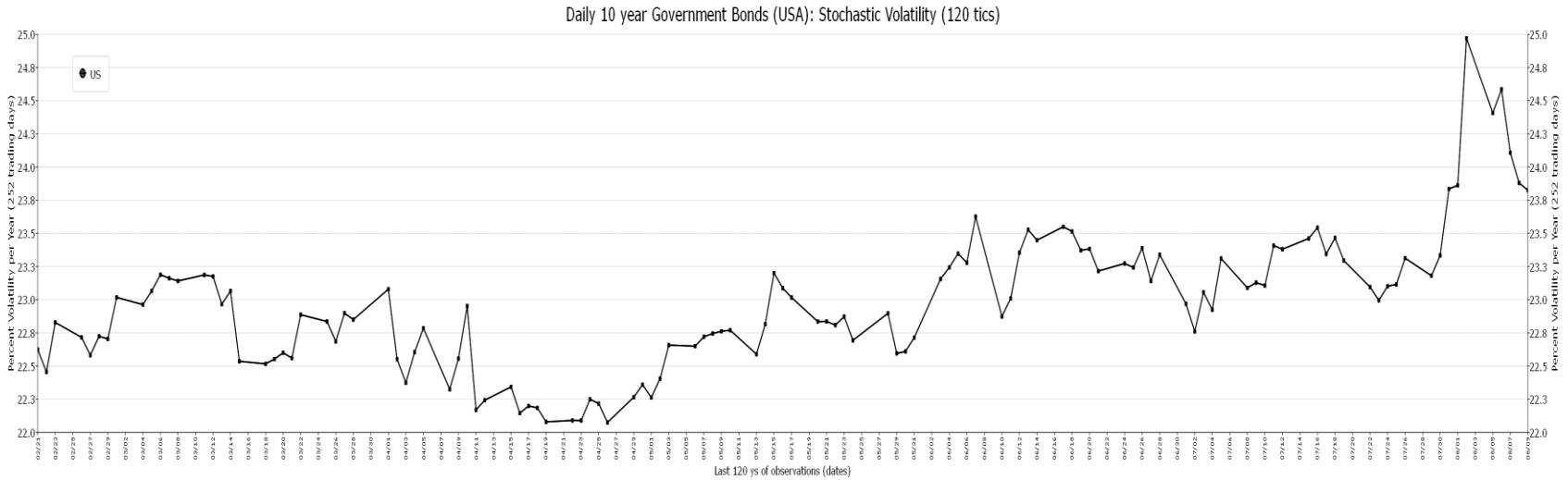


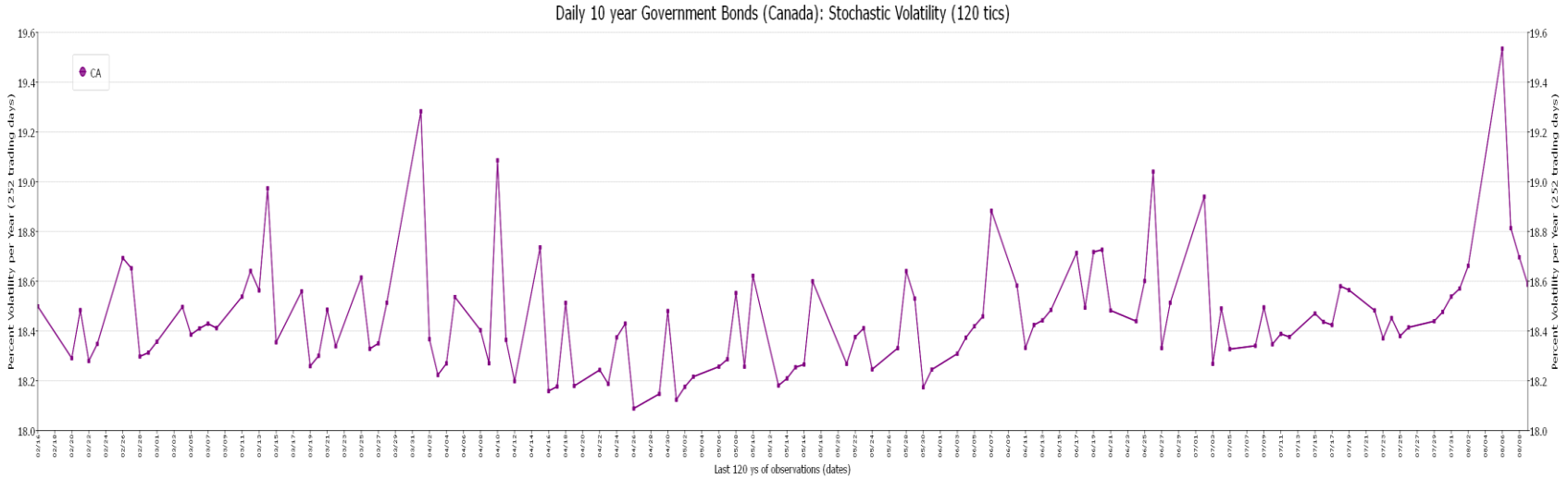




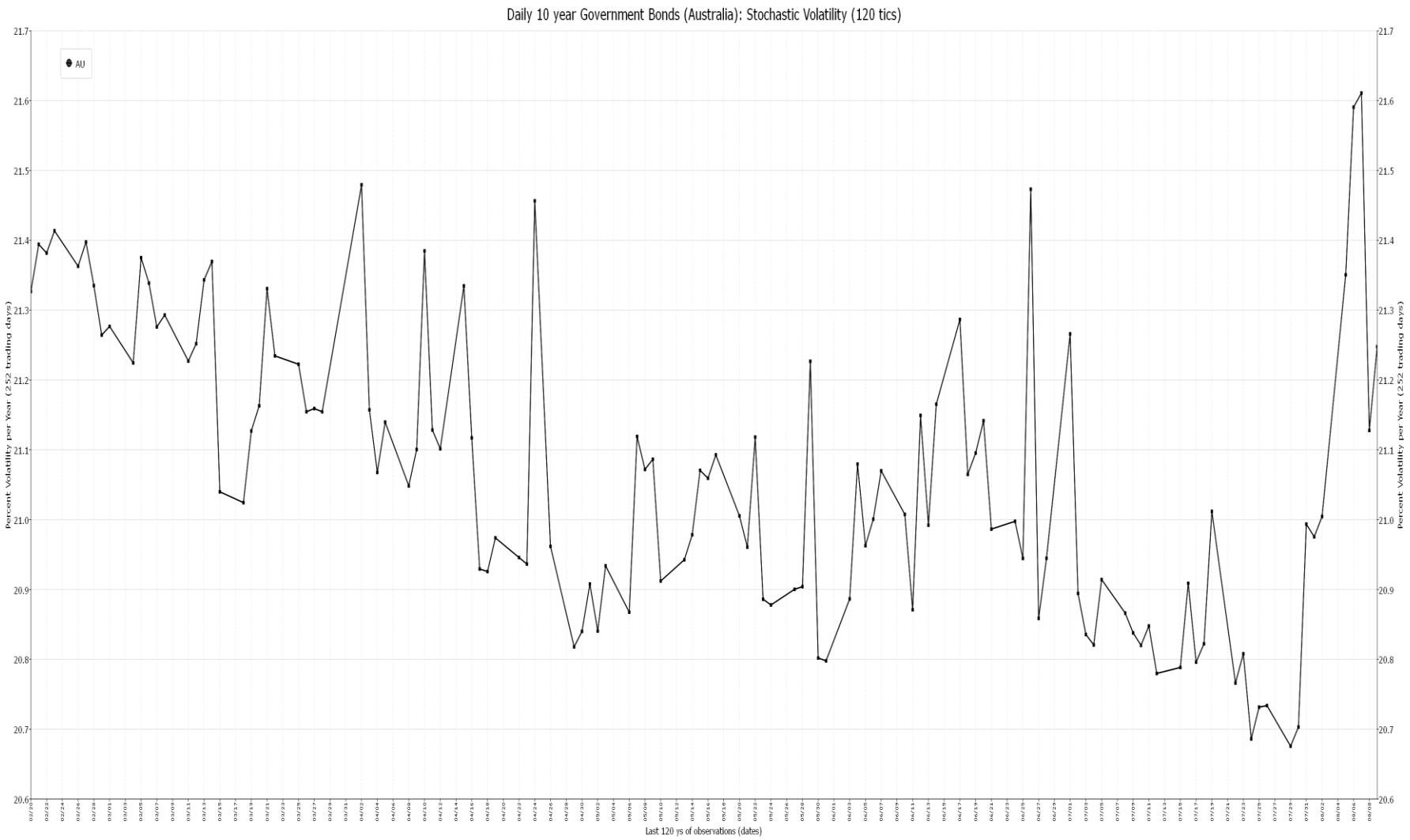


3. Volatility Indices for America.

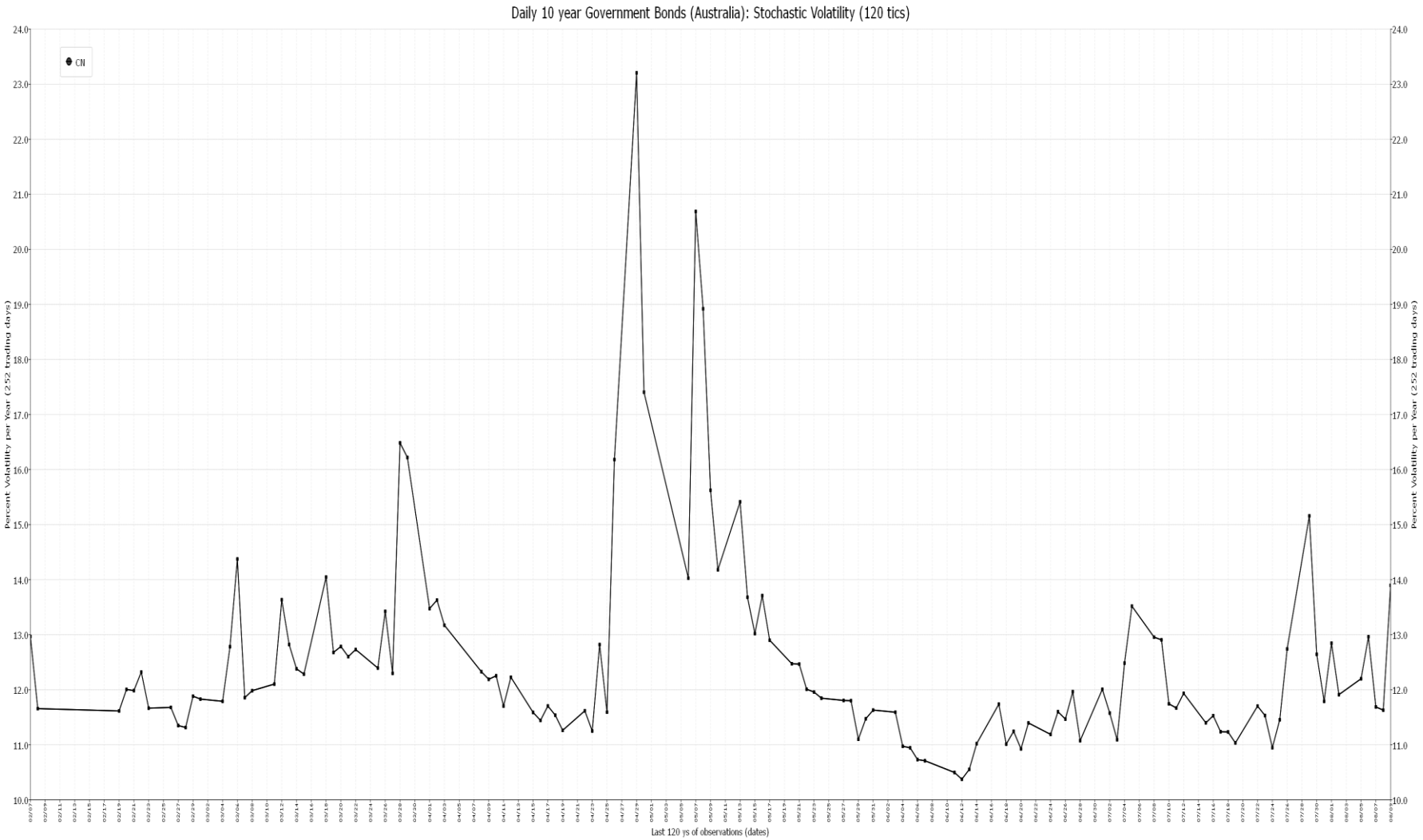




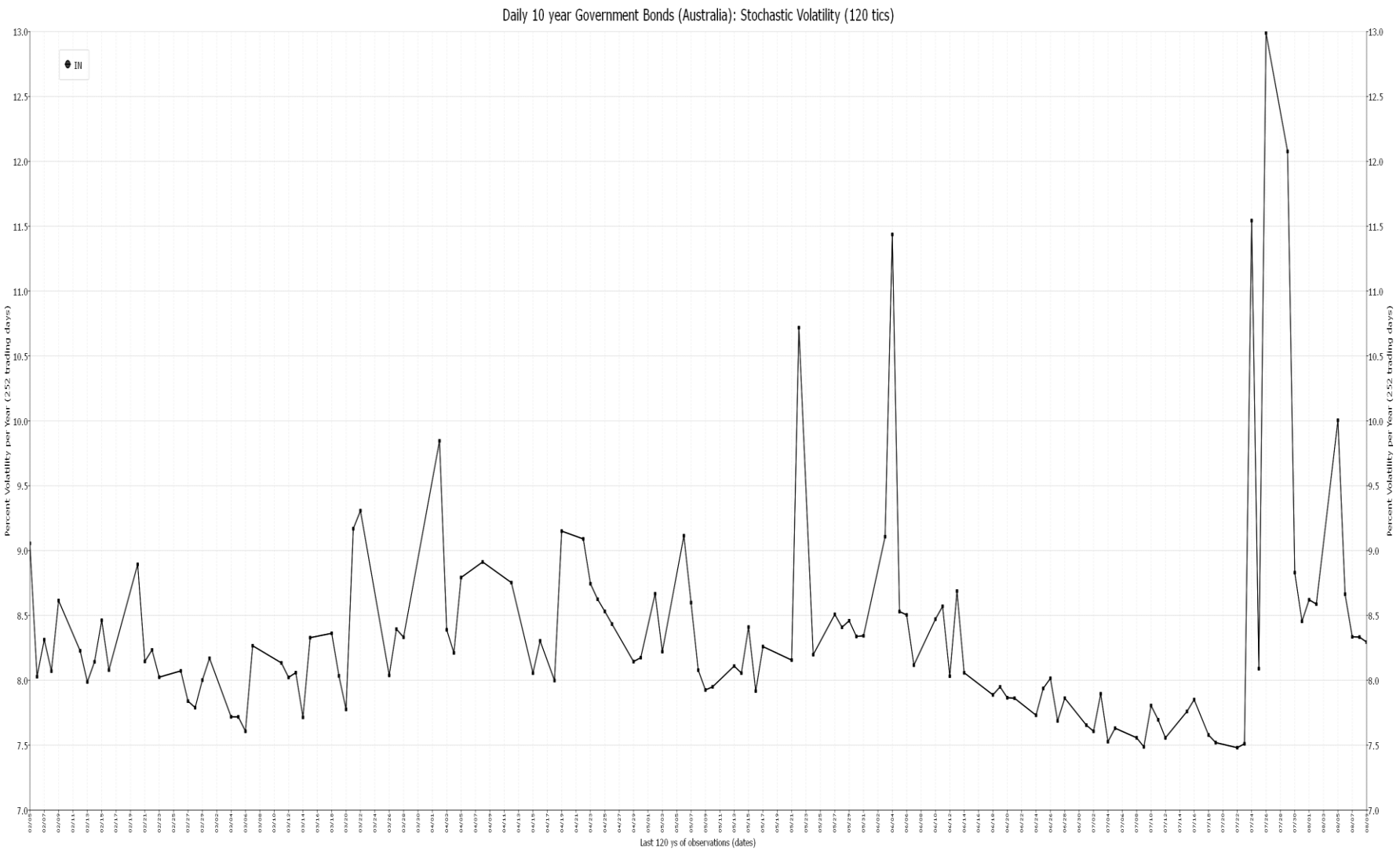
Individual Government Bonds: Australia



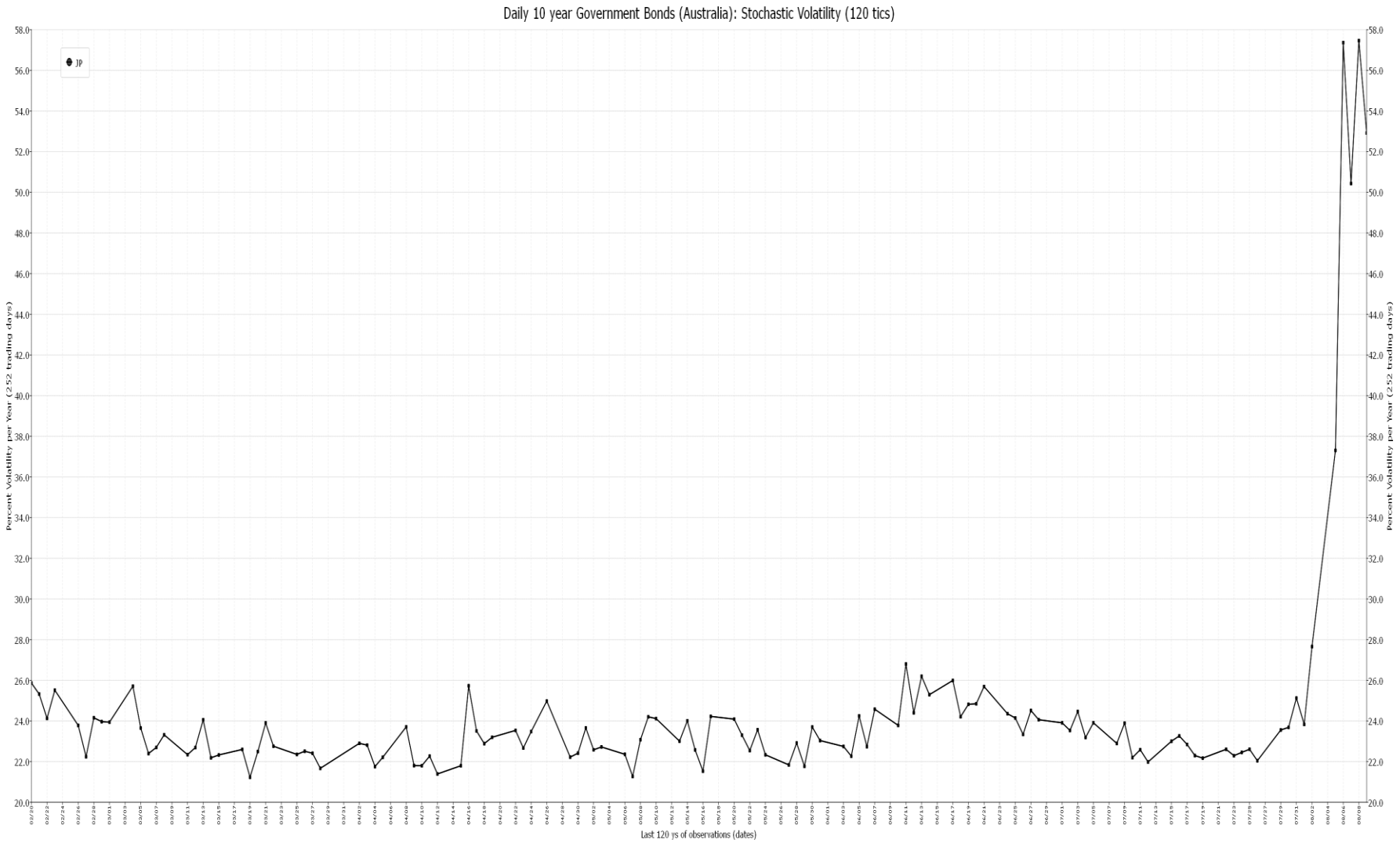
Individual Government Bonds: China



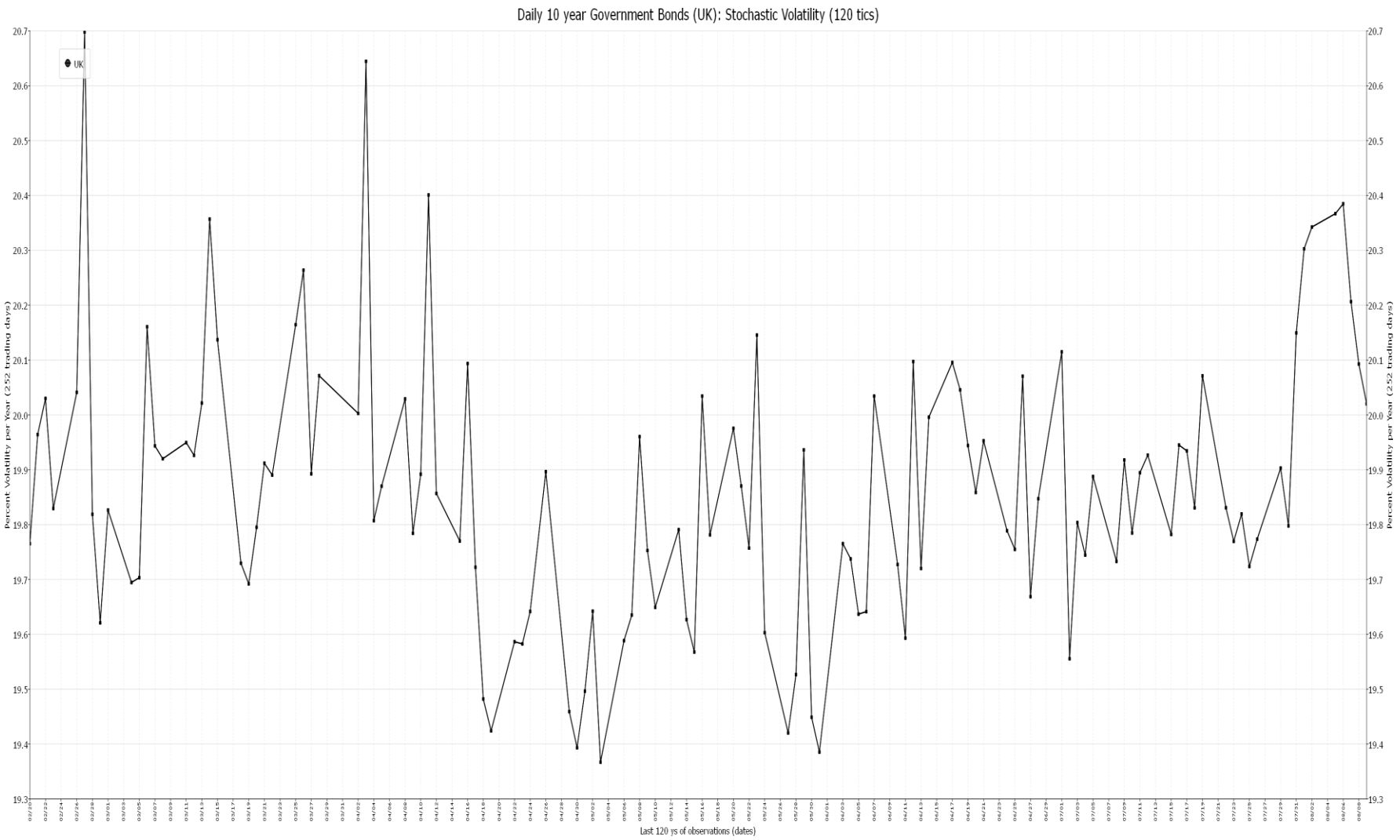
Individual Government Bonds: India



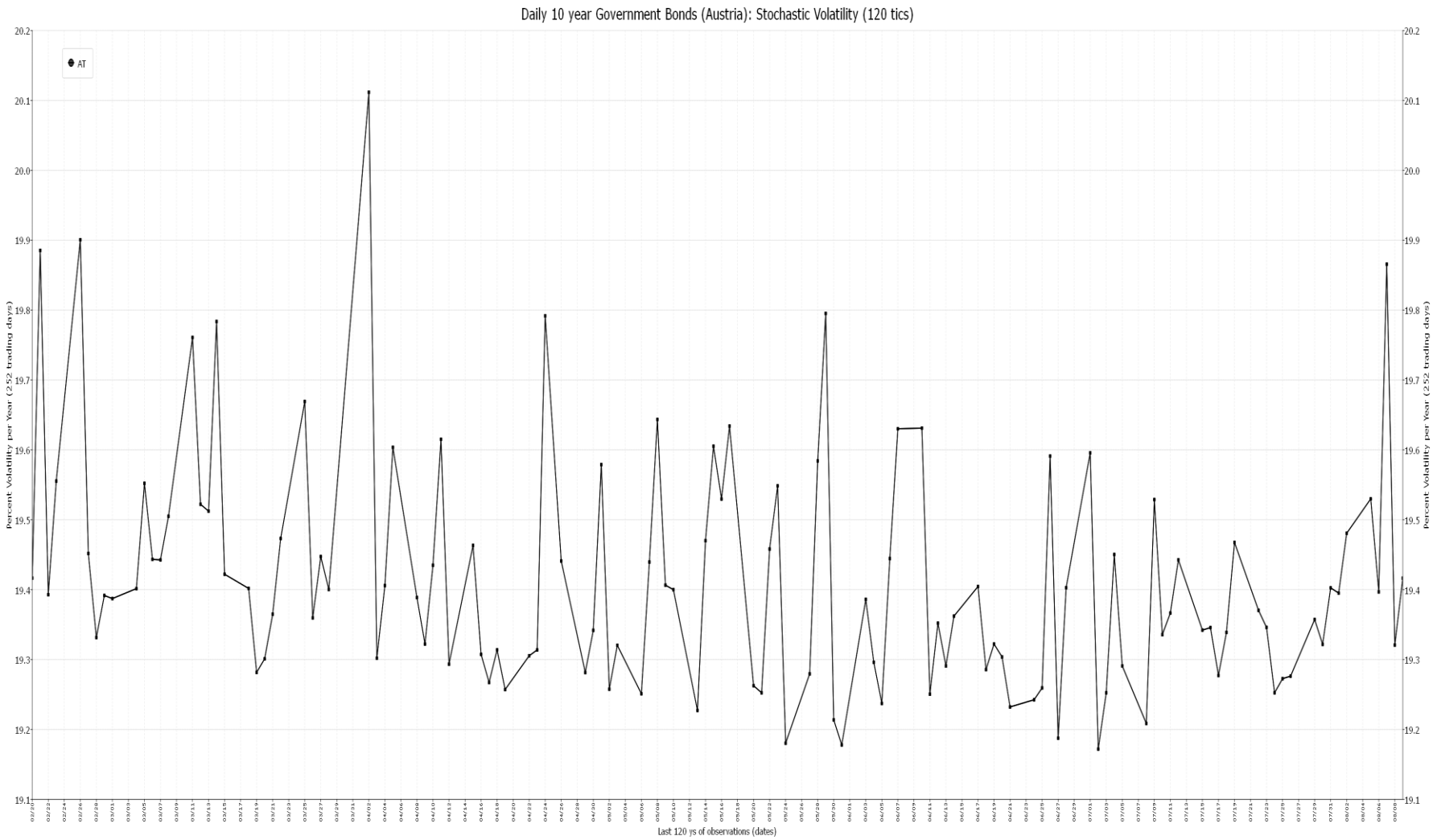
Individual Government Bonds: Japan



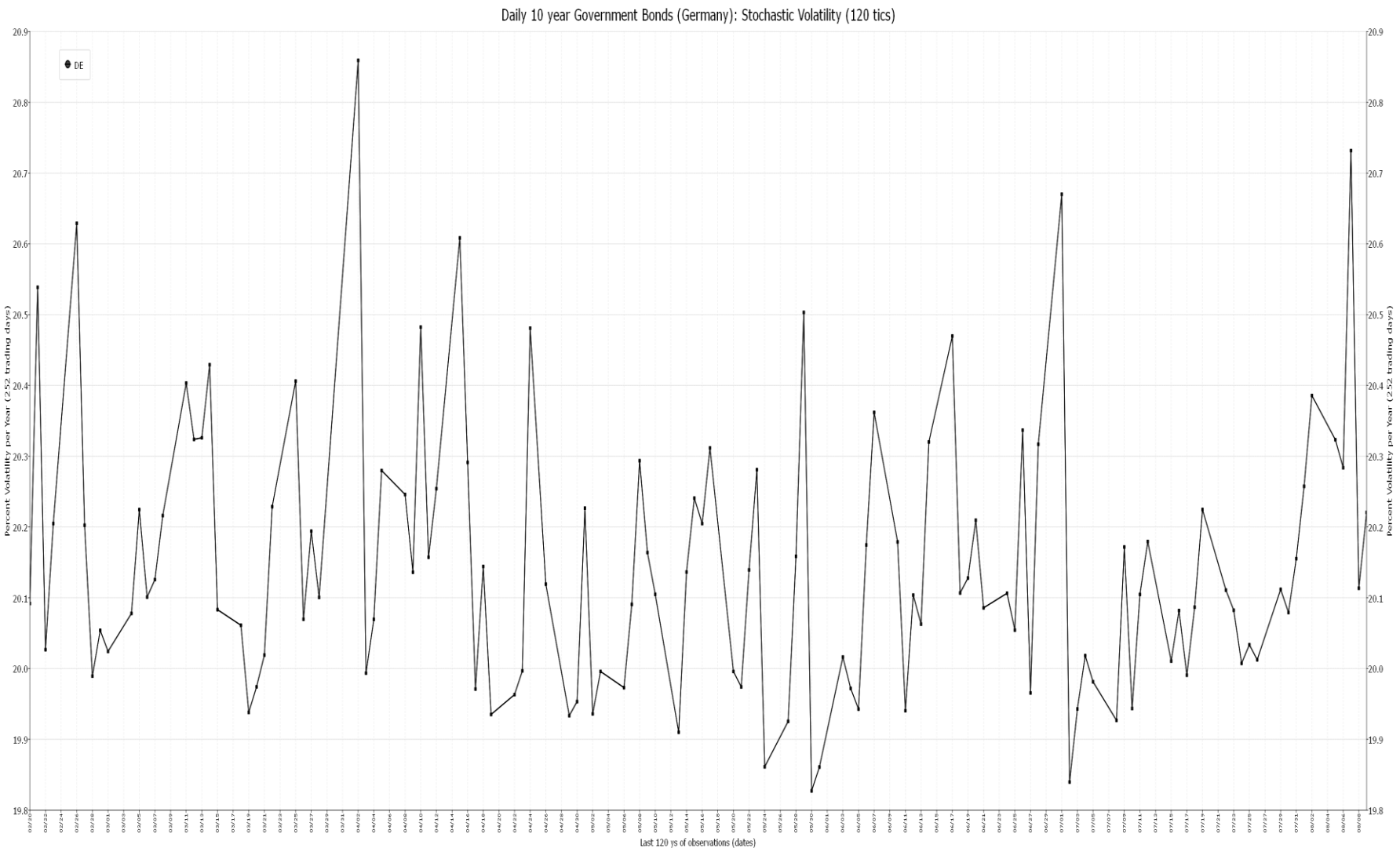
Individual Government Bonds: UK



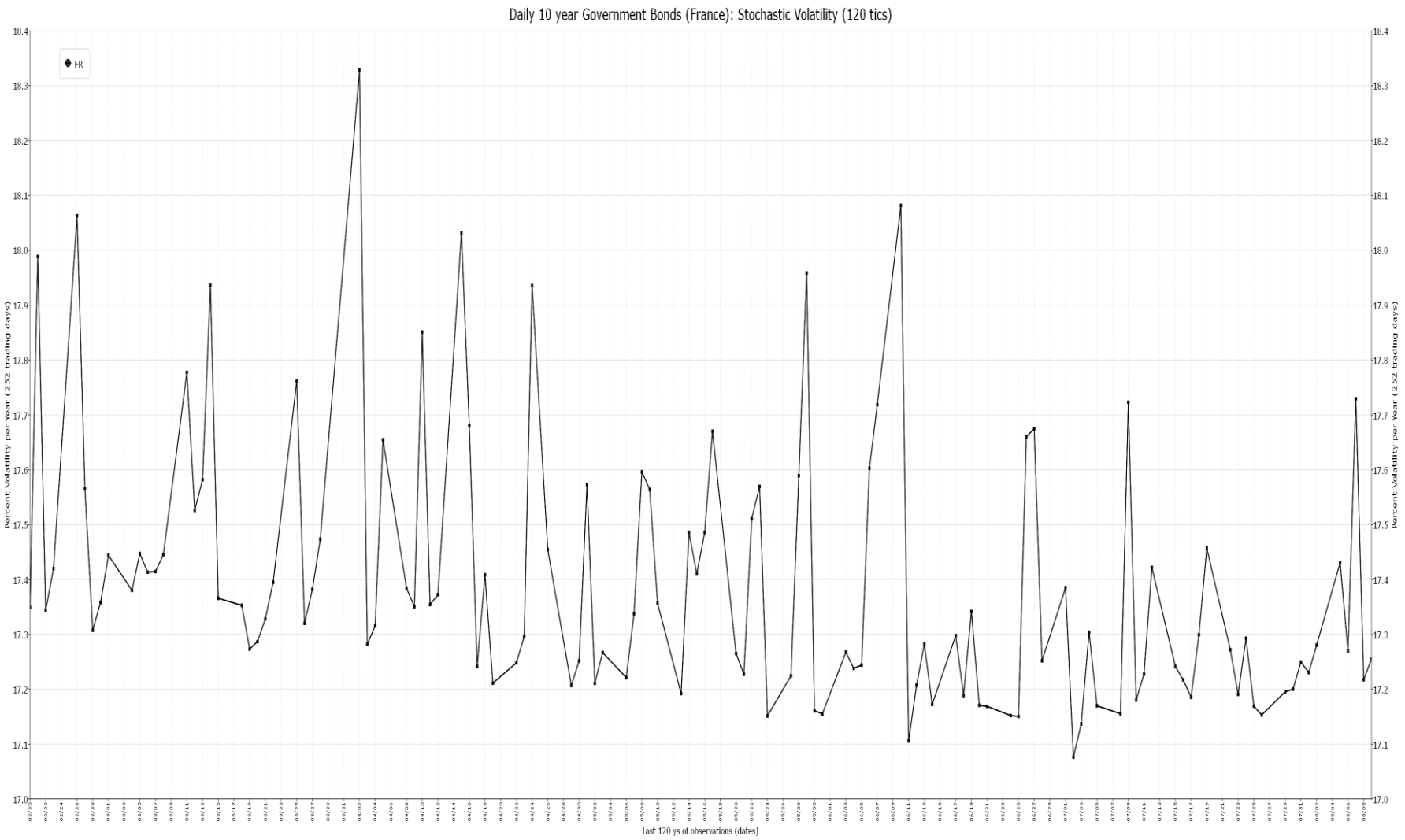
Individual Government Bonds: Austia



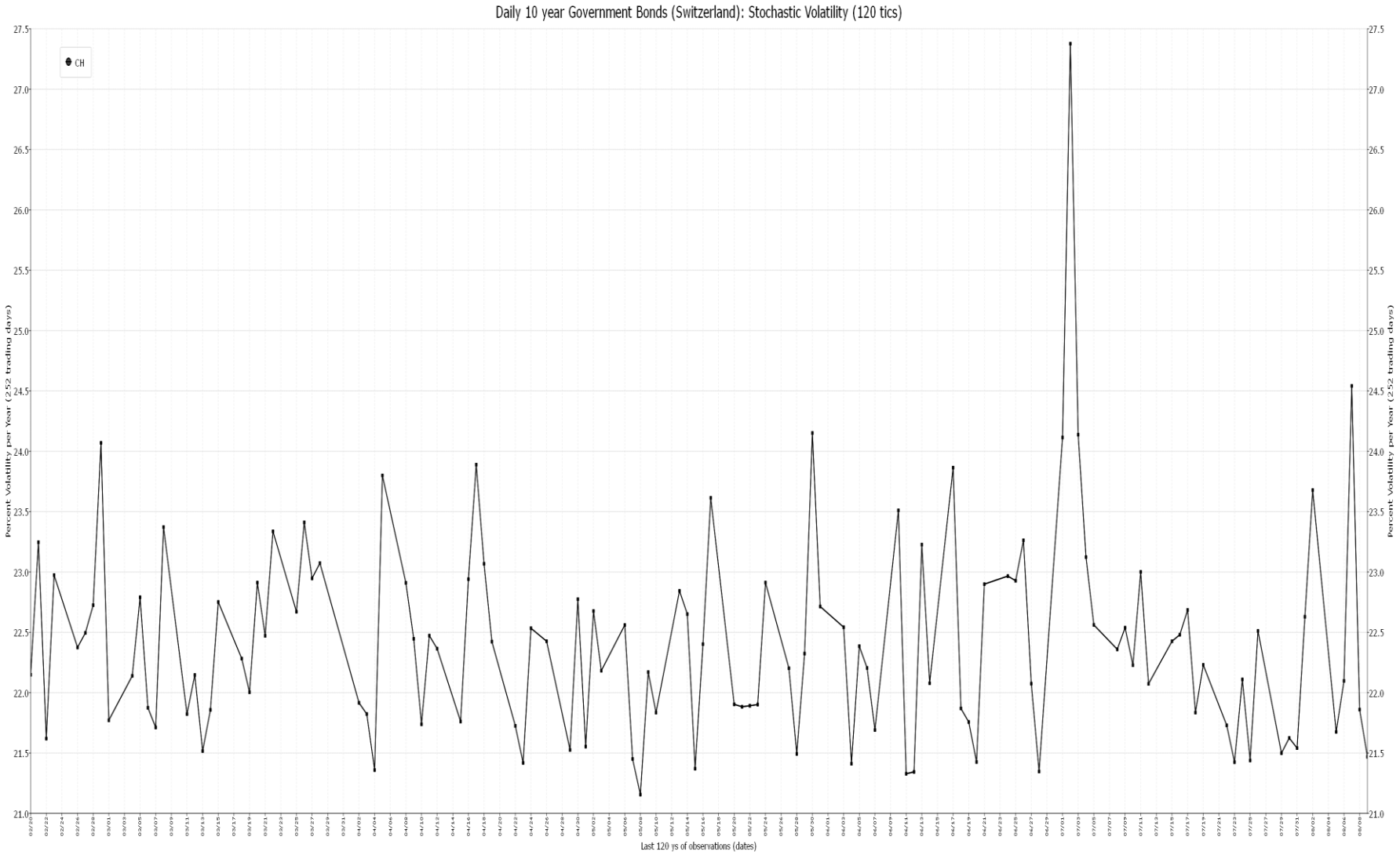
Individual Government Bonds: Germany



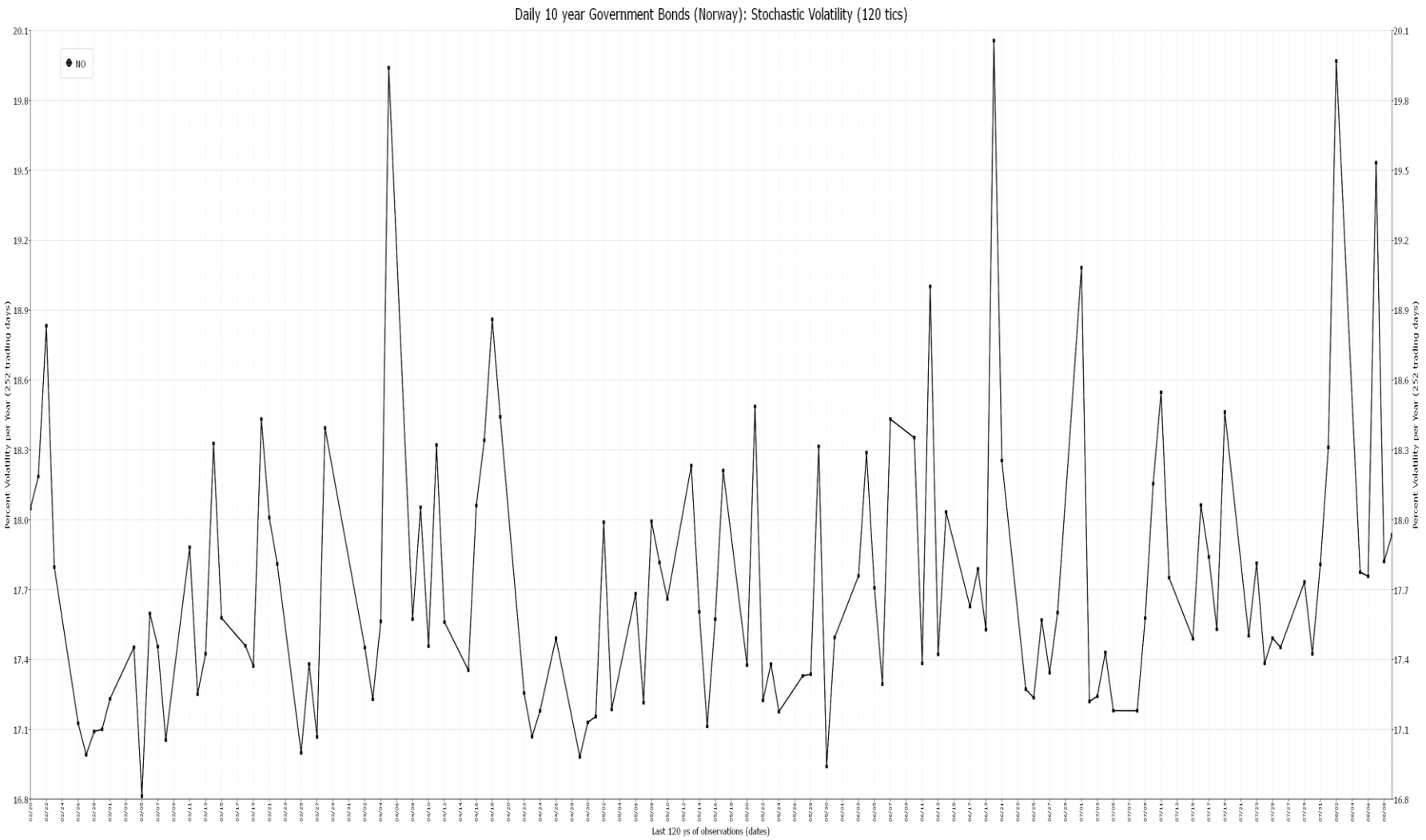
Individual Government Bonds: France



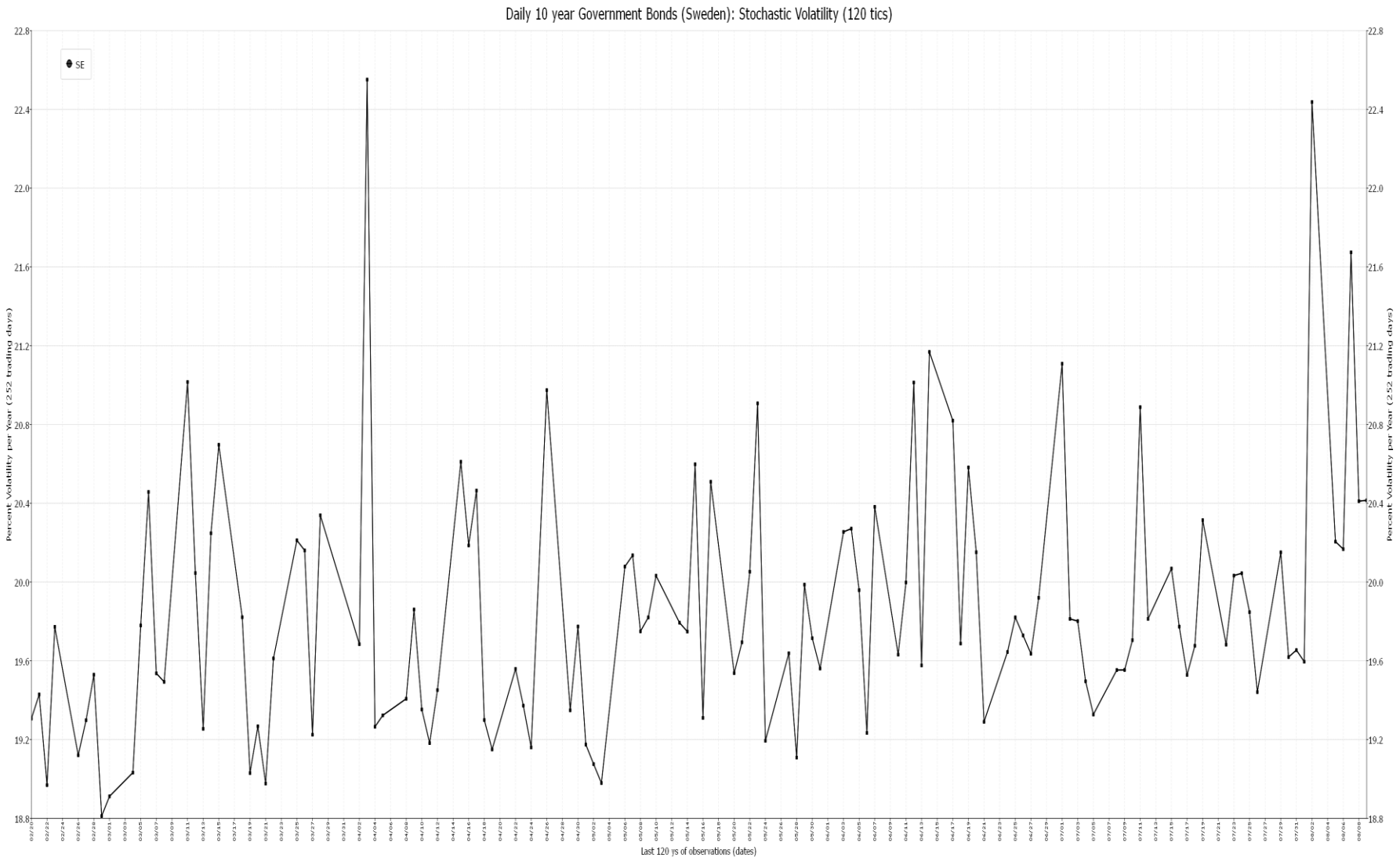
Individual Government Bonds: Switzerland (CH)



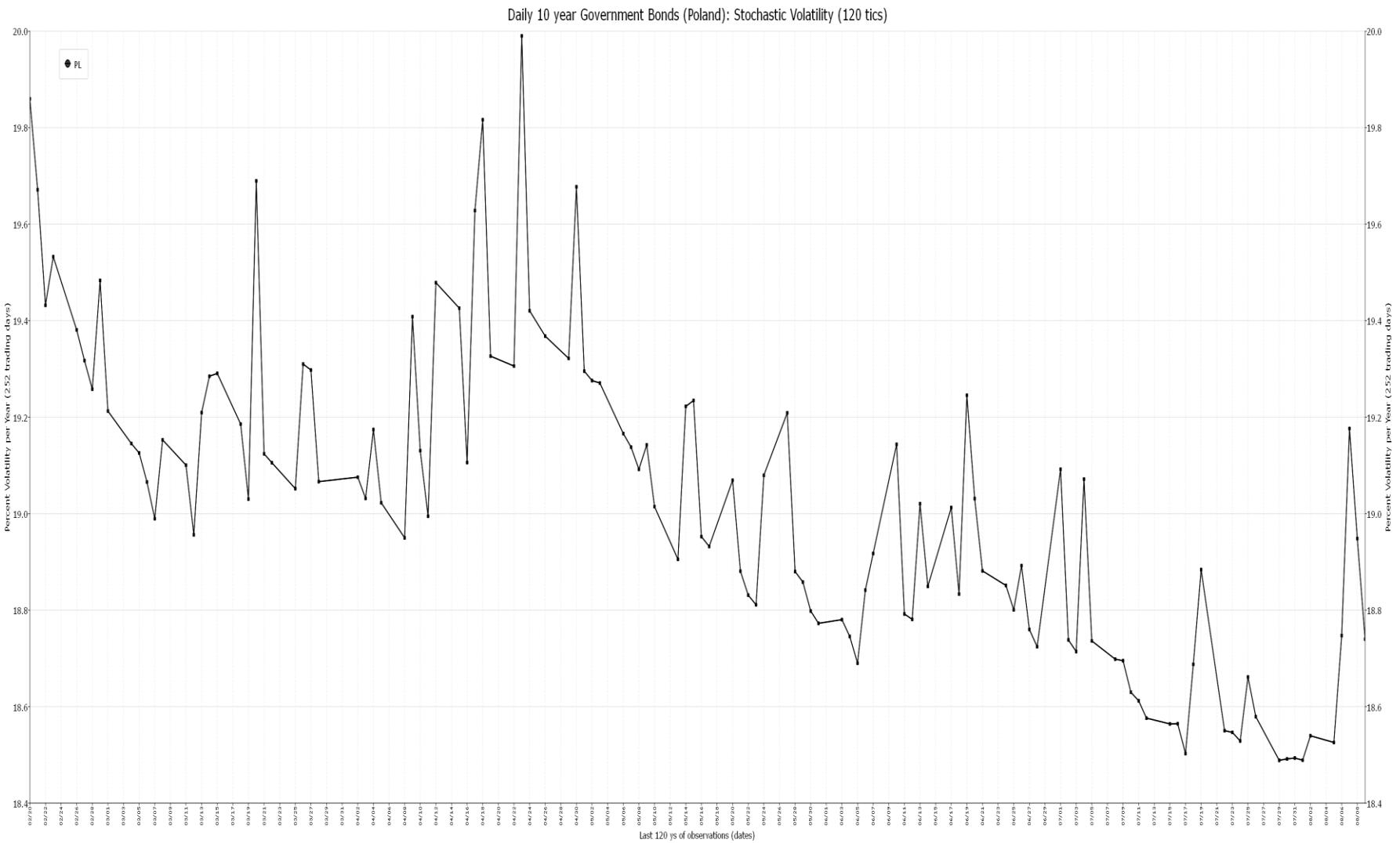
Individual Government Bonds: Norway



Individual Government Bonds: Sweden



Individual Government Bonds: Poland



Individual Government Bonds: USA

Individual Government Bonds: Canada