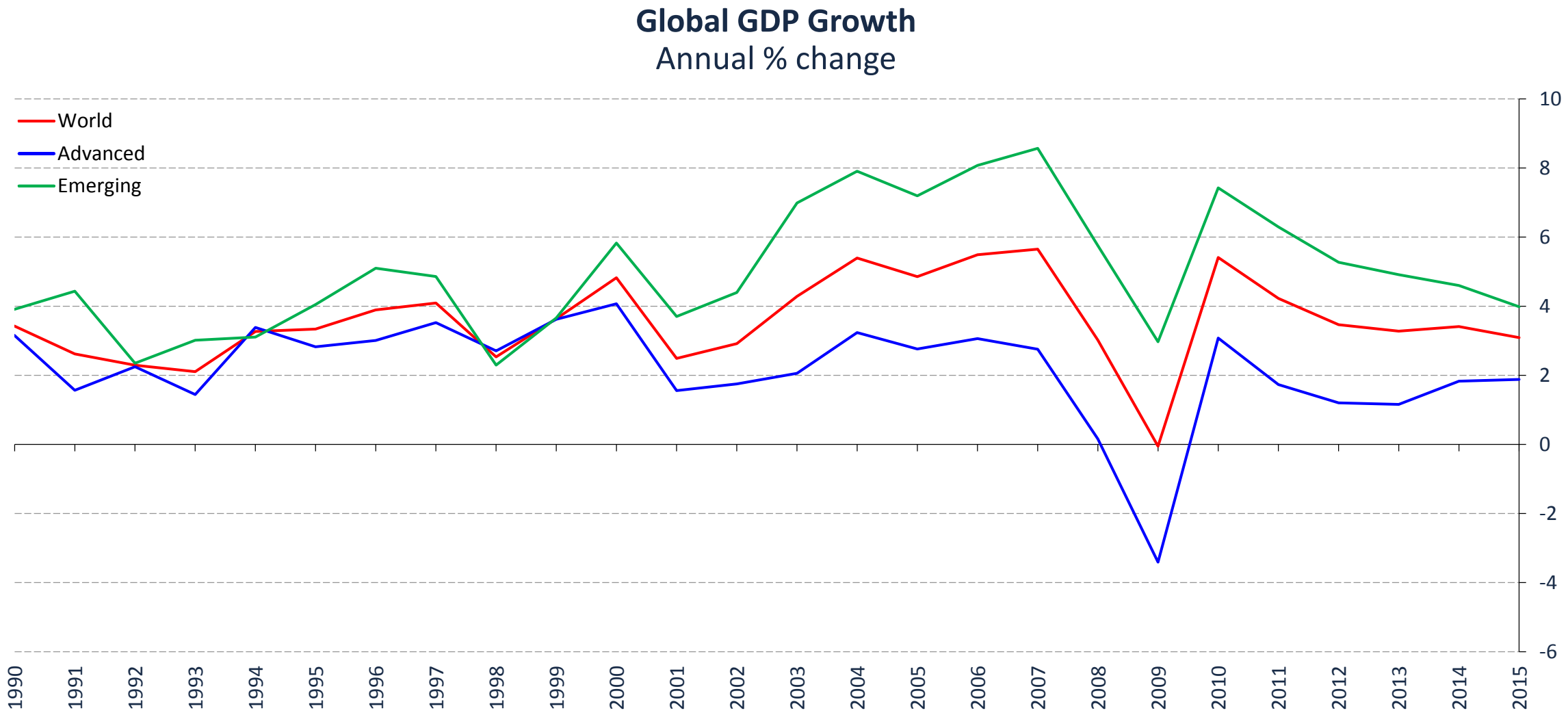
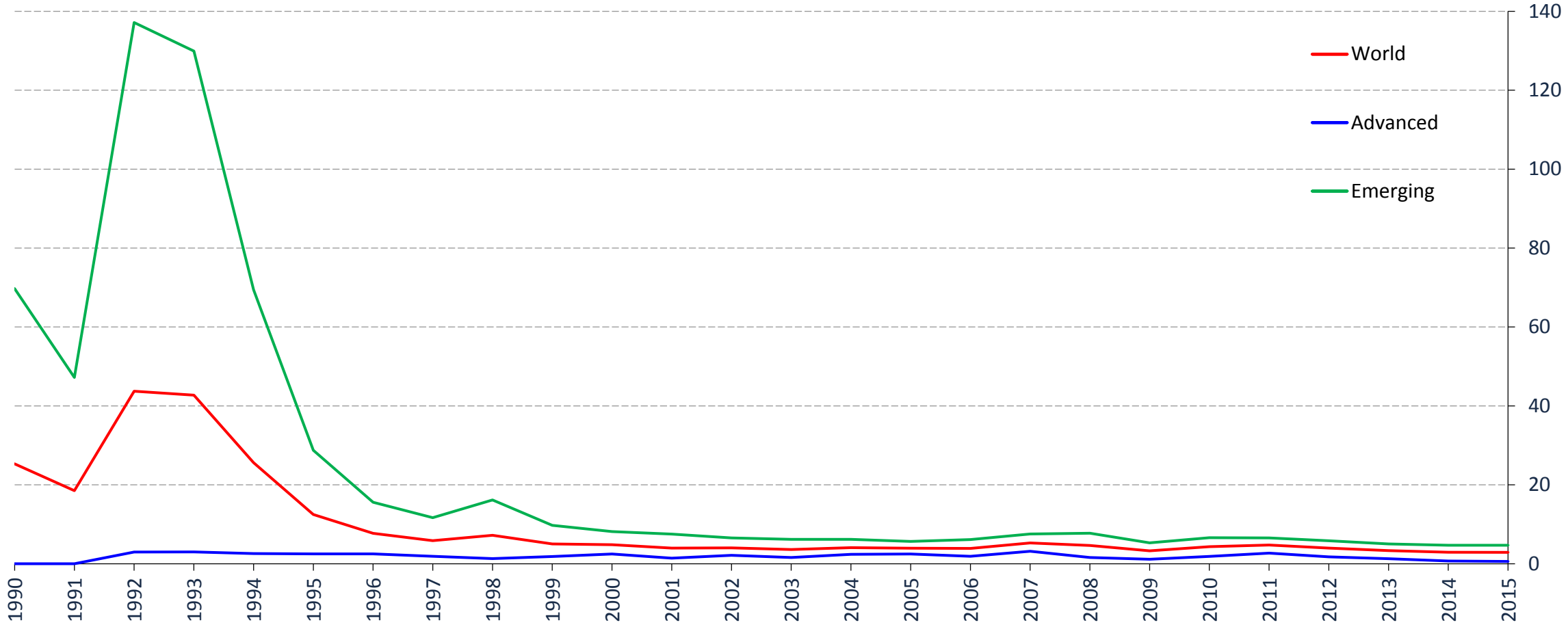
Handout for Governor Carstens



Fuente: FMI, WEO Abril 2016.

Headline Annual Inflation

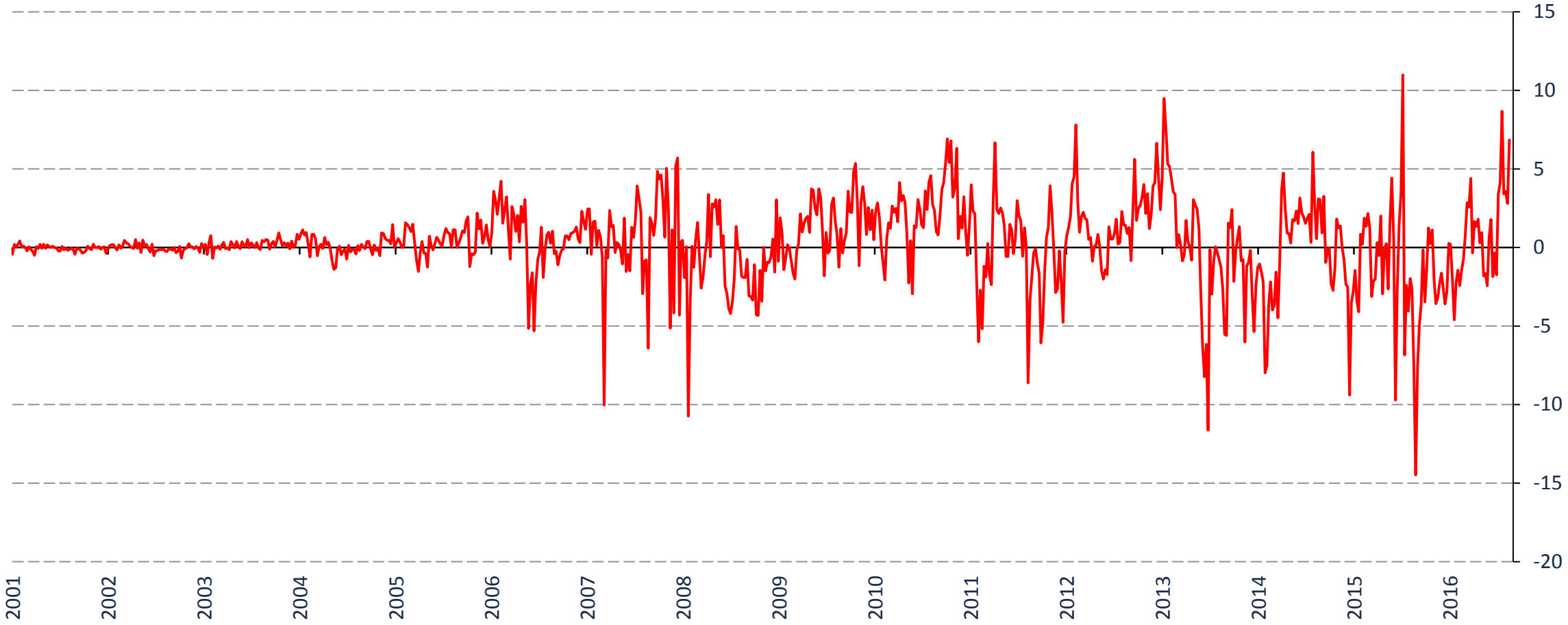
Annual % change



Source: IMF, WEO April 2016.

Capital Flows to Emerging Economies (Debt and Equity) 1/

Billions of dollars



1/ The sample covers funds used for the buying-selling of stocks and bonds from emerging countries, recorded in advanced countries. Flows exclude portfolio performance and changes in the exchange rate.

Source: Emerging Portfolio Fund Research.

Commodity Price Index 1/

Index Jun.-2014=100

1/ It refers to the Bloomberg commodity price index (BCOM). The BCOM index is composed by 22 future contracts of raw materials divided in 4 groups: energy (29.8%), agriculture (32.5%), precious metals (22.2%) and industrial metals (15.5%).
Source: Bloomberg.

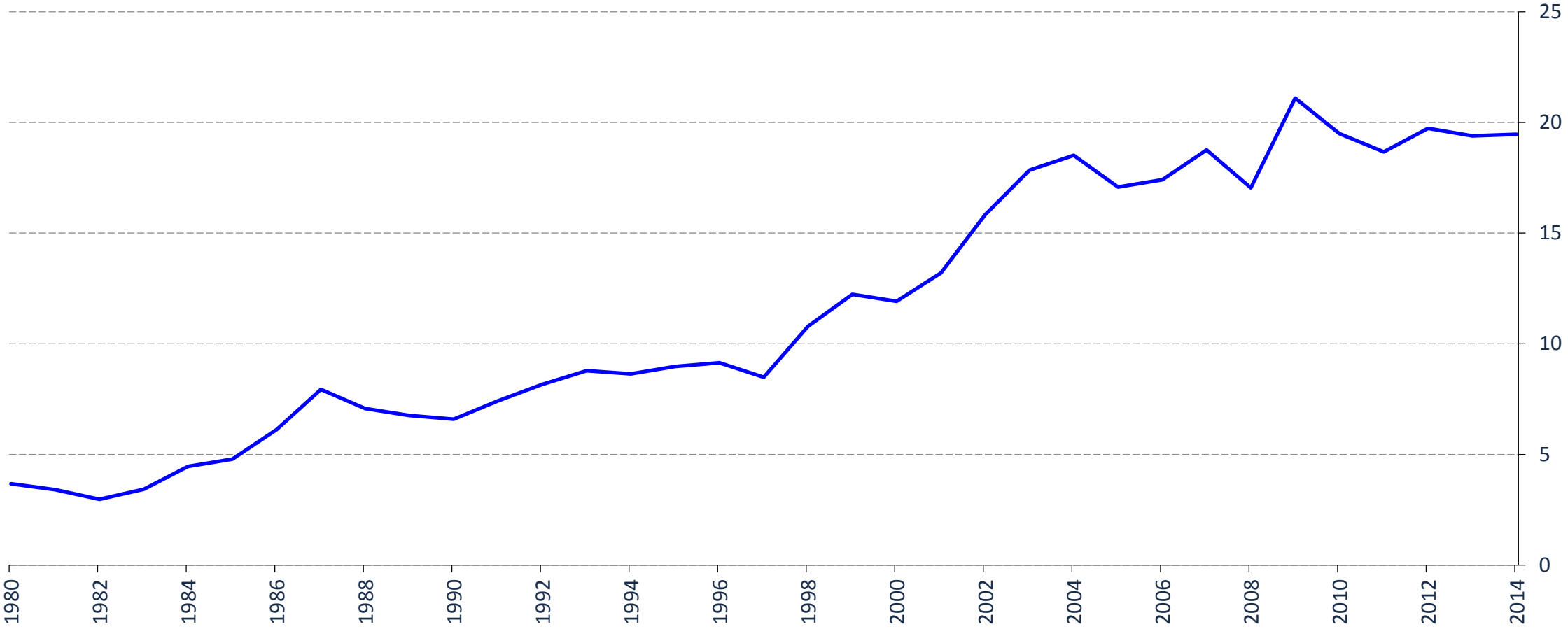
Implied Volatility in At The Money (ATM) Options for Different Assets 1/

%

1/ For oil, the volatiliy index OVX is taken into account, based on the VIX methodology for options at different maturities. Regarding to gold, the volatility implied in the US dollar-gold options with 1 month maturity is presented.
Source: Bloomberg.

Emerging Economies: Foreign Reserves[1/]

Percent of GDP



1/ Sample (22): Argentina, Brazil, Chile, Colombia, Costa Rica, Ecuador, El Salvador, Guatemala, India, Indonesia, Korea, Malaysia, Mexico, Paraguay, the Philippines, Poland, South Africa, Sri Lanka, Taiwan Province of China, Thailand, Turkey, and Uruguay.

Source: International Monetary Fund.