



PERÚ

Ministerio
de Economía y Finanzas

STATEMENT OF ASSETS AND LIABILITIES OF THE CENTRAL GOVERNMENT

Republic of Peru

June, 2017



*Trabajando para
todos los peruanos*

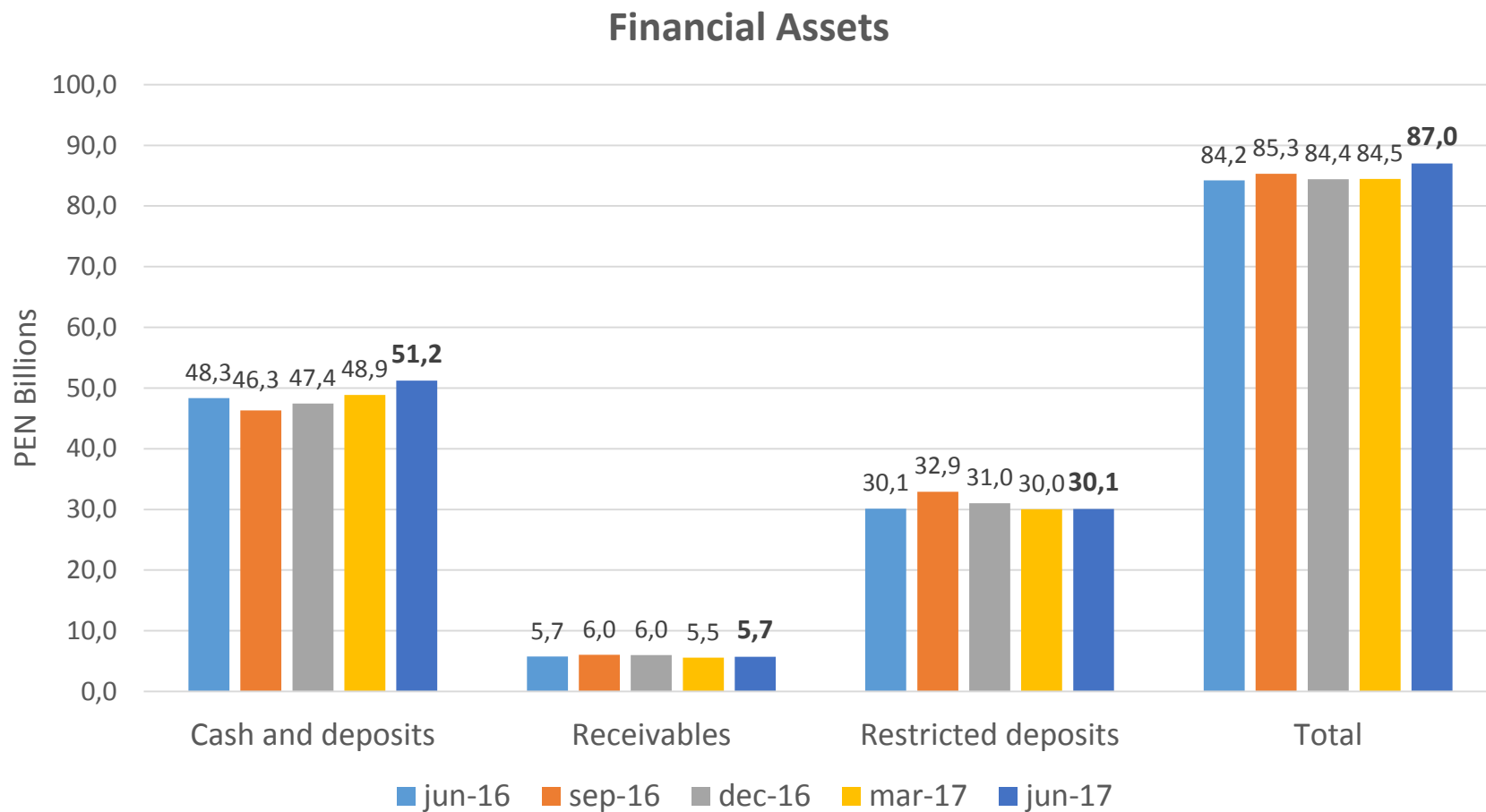
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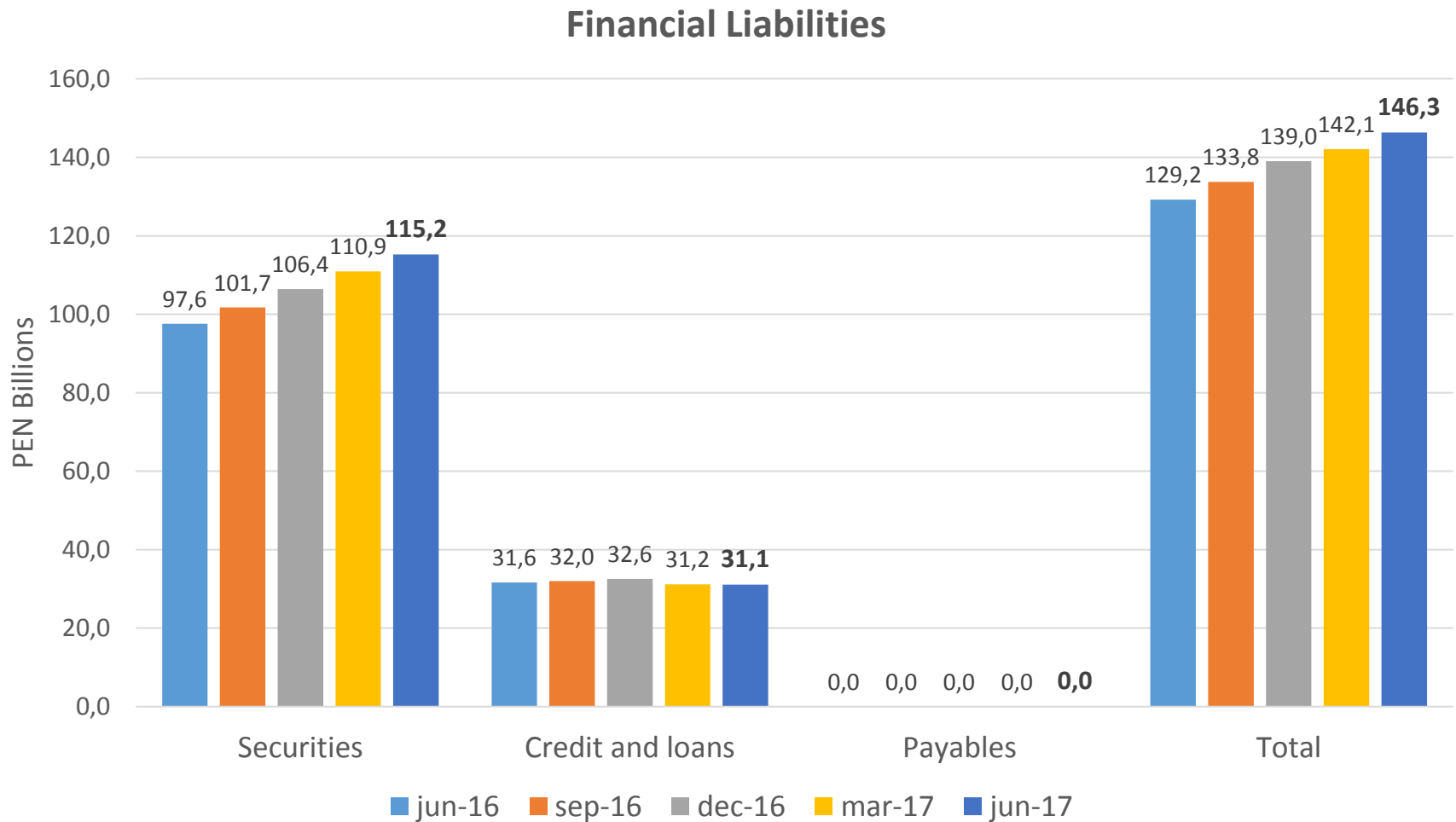
FINANCIAL ASSETS

Central Government Gross Savings



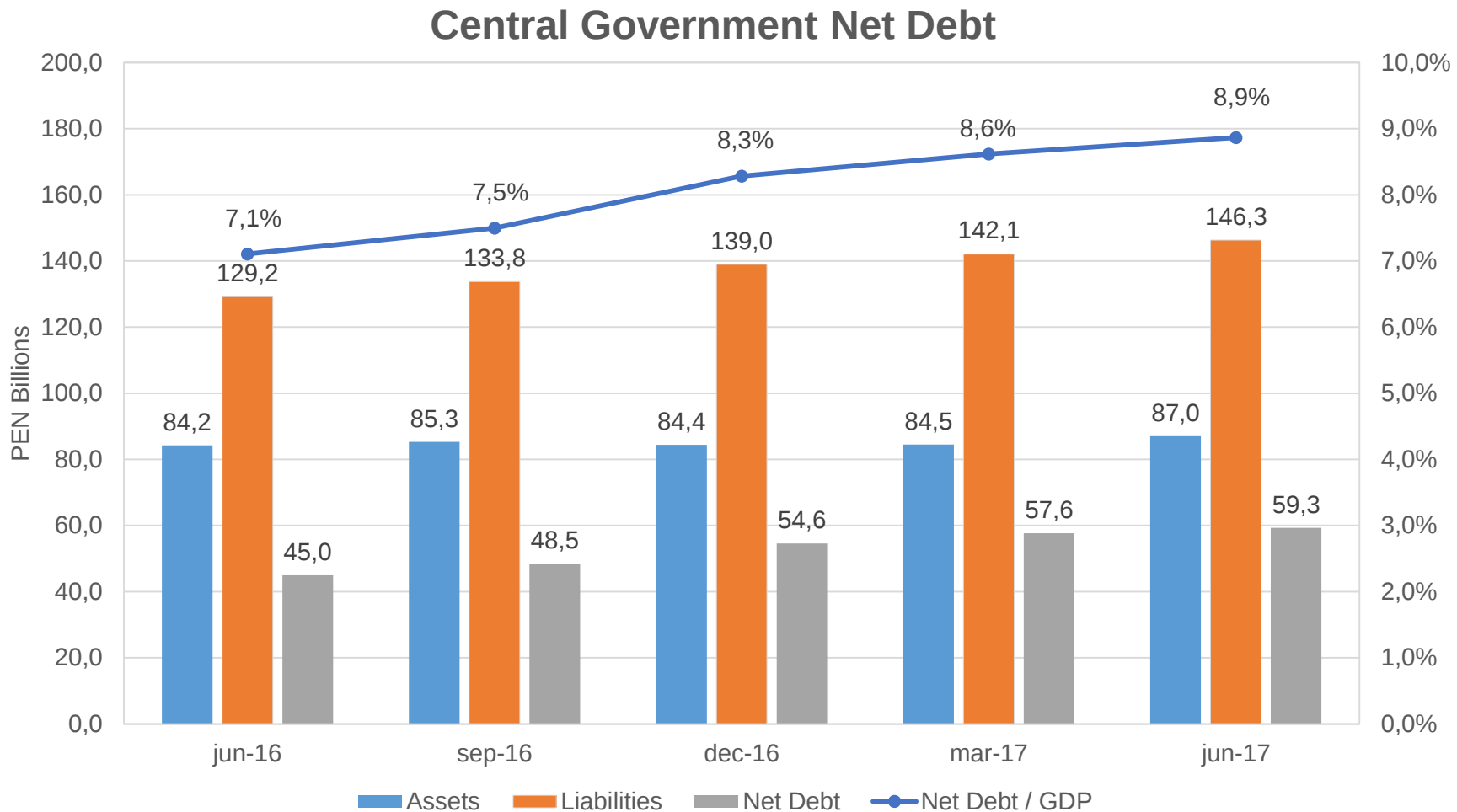
FINANCIAL LIABILITIES

Central Government Gross Debt



CENTRAL GOVERNMENT NET DEBT

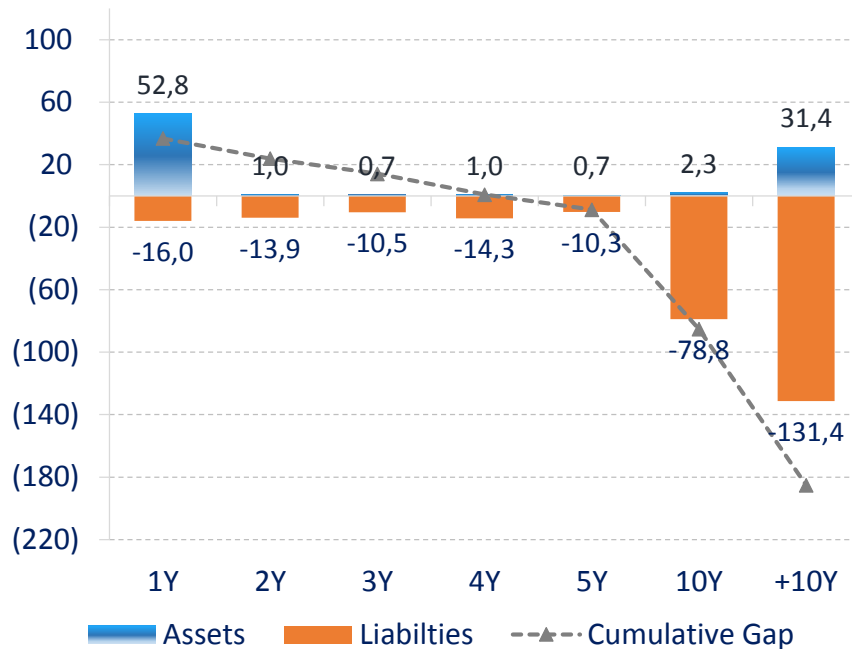
Fin. Liabilities - Fin. Assets



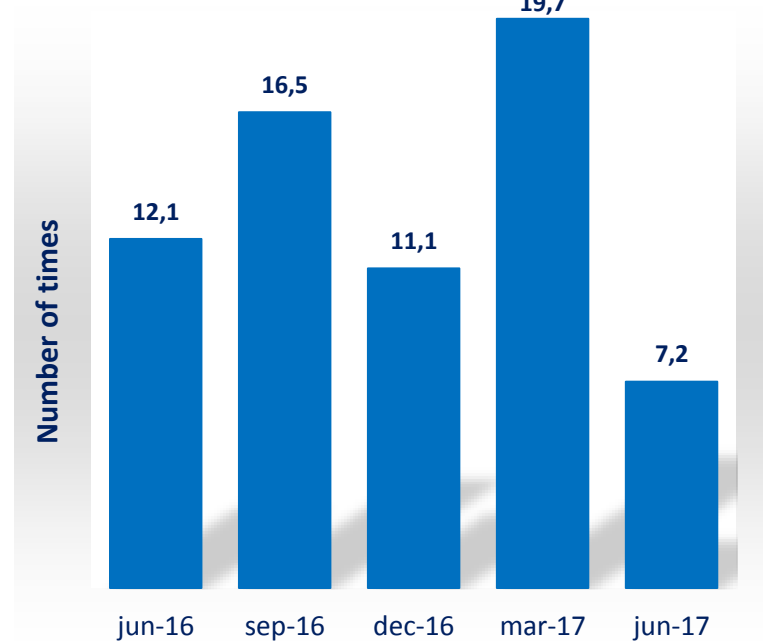
STRUCTURAL BALANCE-SHEET RISK

Liquidity Risk

Cumulative Gap
Jun-17

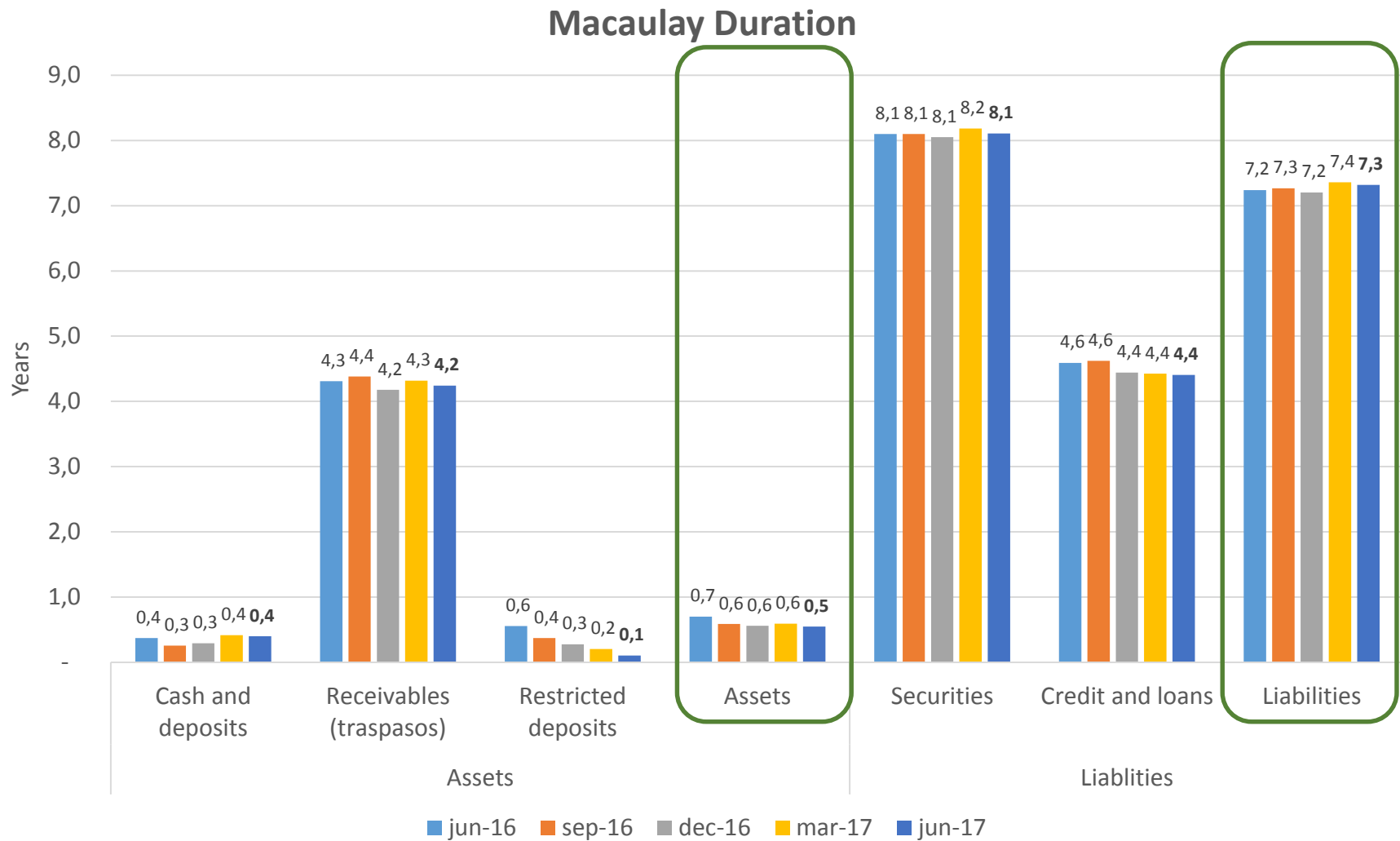


Liquidity Coverage Ratio (LCR)



STRUCTURAL BALANCE-SHEET RISK

Interest Rate Risk



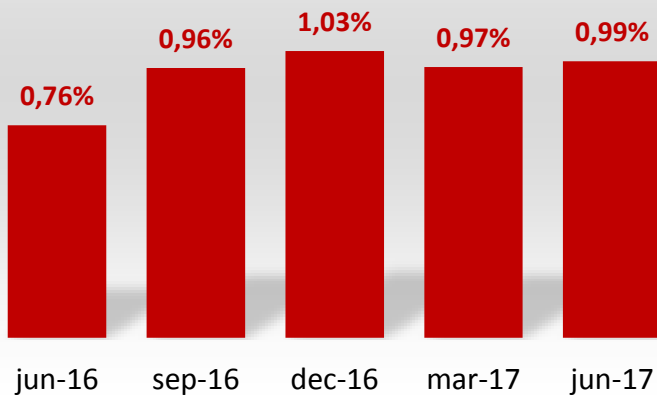
STRUCTURAL BALANCE-SHEET RISK

Interest Rate Risk

Earnings at risk (EaR)

Effect over the interest income of adverse deviations of 200 basis points.

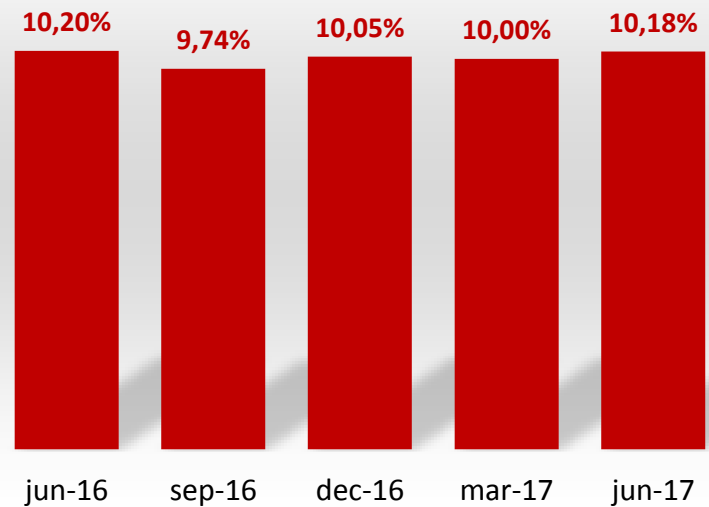
EaR / Income CG (%)



Economic Capital at risk (CaR)

Effect over the economic profit of adverse deviations of 200 basis points.

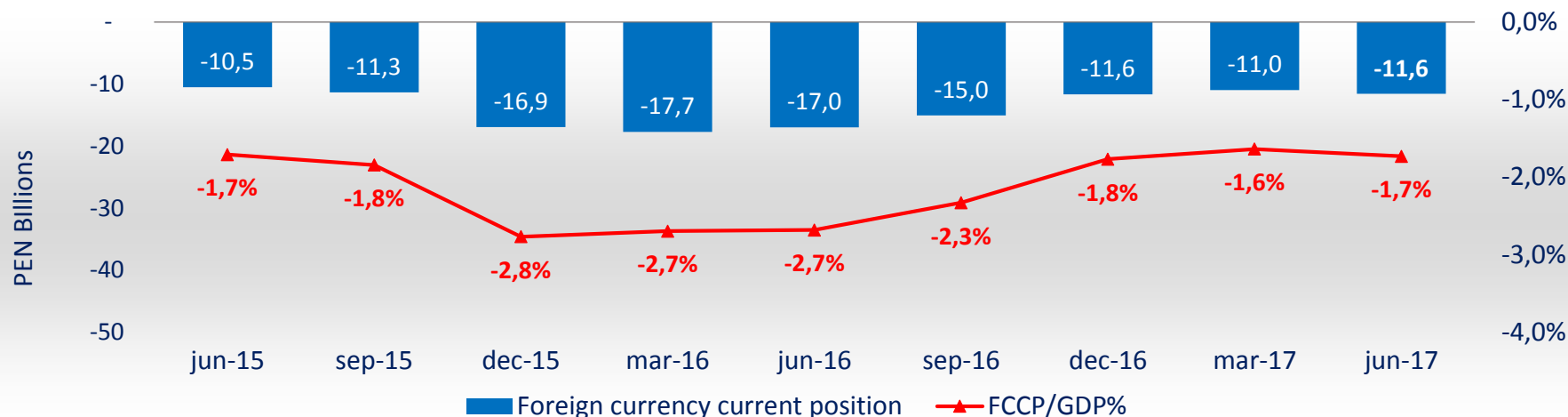
CaR/GDP (%)



STRUCTURAL BALANCE-SHEET RISK

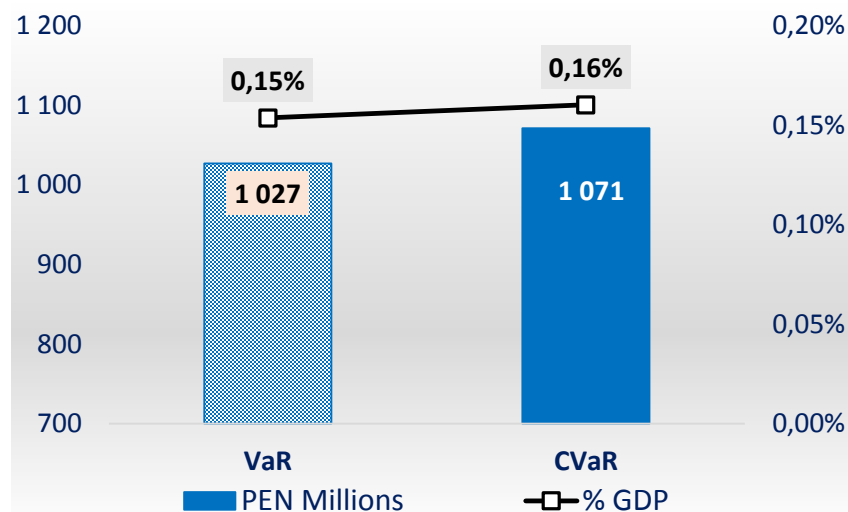
Foreign Exchange Risk

Foreign currency current position



Value at risk (VaR) – Exchange risk

Methodology	Montecarlo simulation
Sample	10 years
Confidence level	99%
Time horizon	90 days
VaR – June 2017	S/. 1 027 millions





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