



PERÚ

Ministerio
de Economía y Finanzas

STATEMENT OF ASSETS AND LIABILITIES OF THE CENTRAL GOVERNMENT

Republic of Peru



September, 2019



*Trabajando para
todos los peruanos*

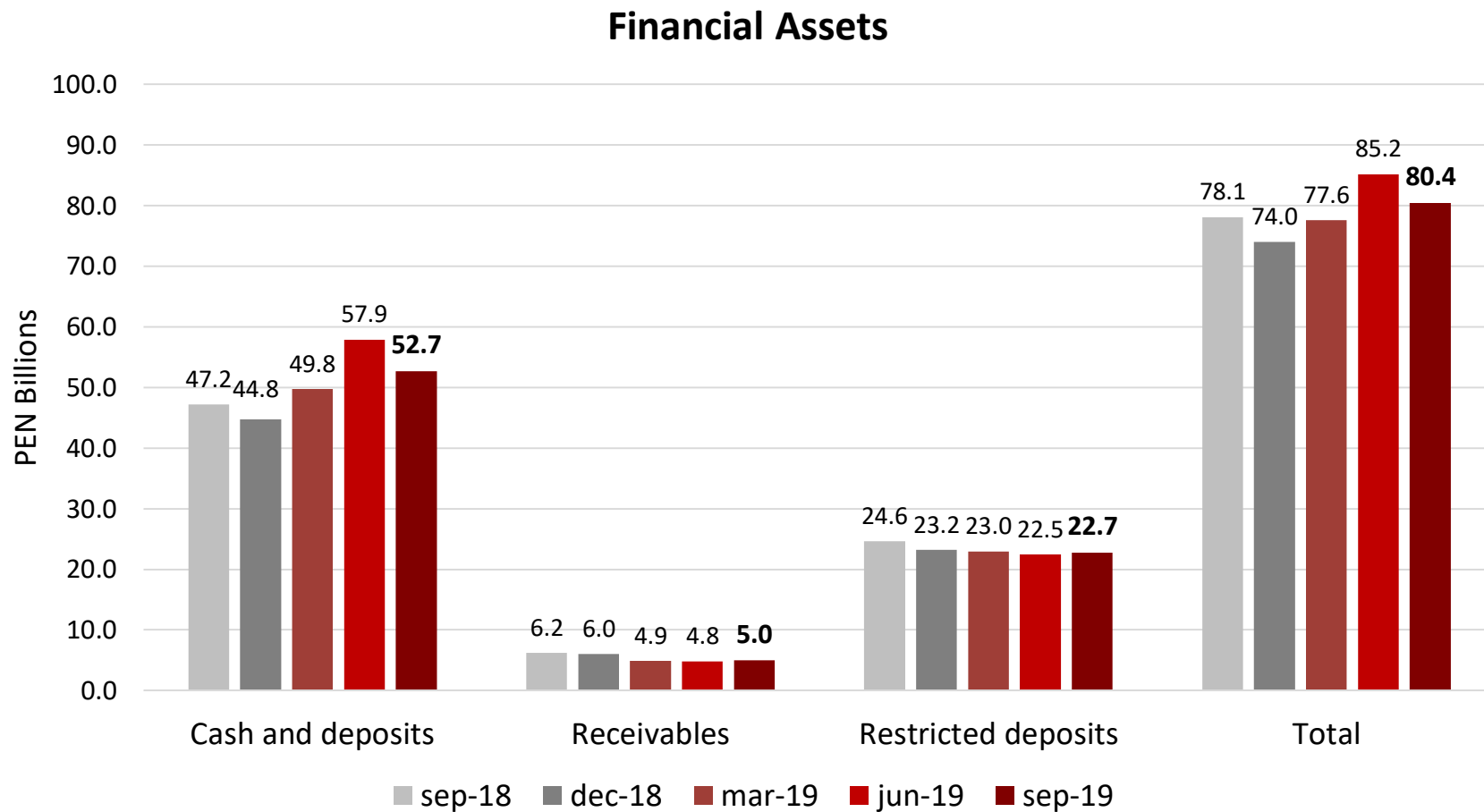
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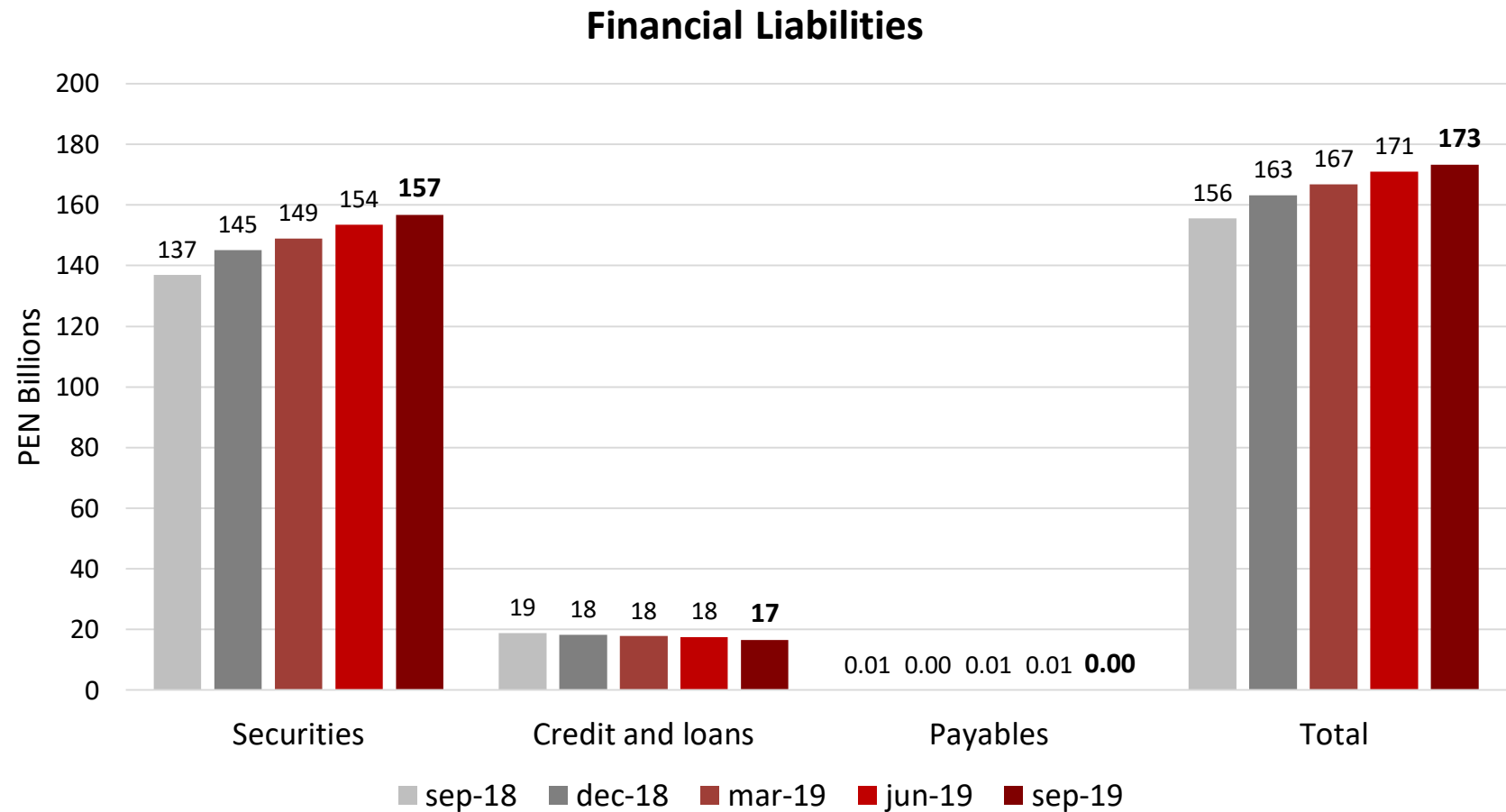
FINANCIAL ASSETS

Central Government Gross Savings



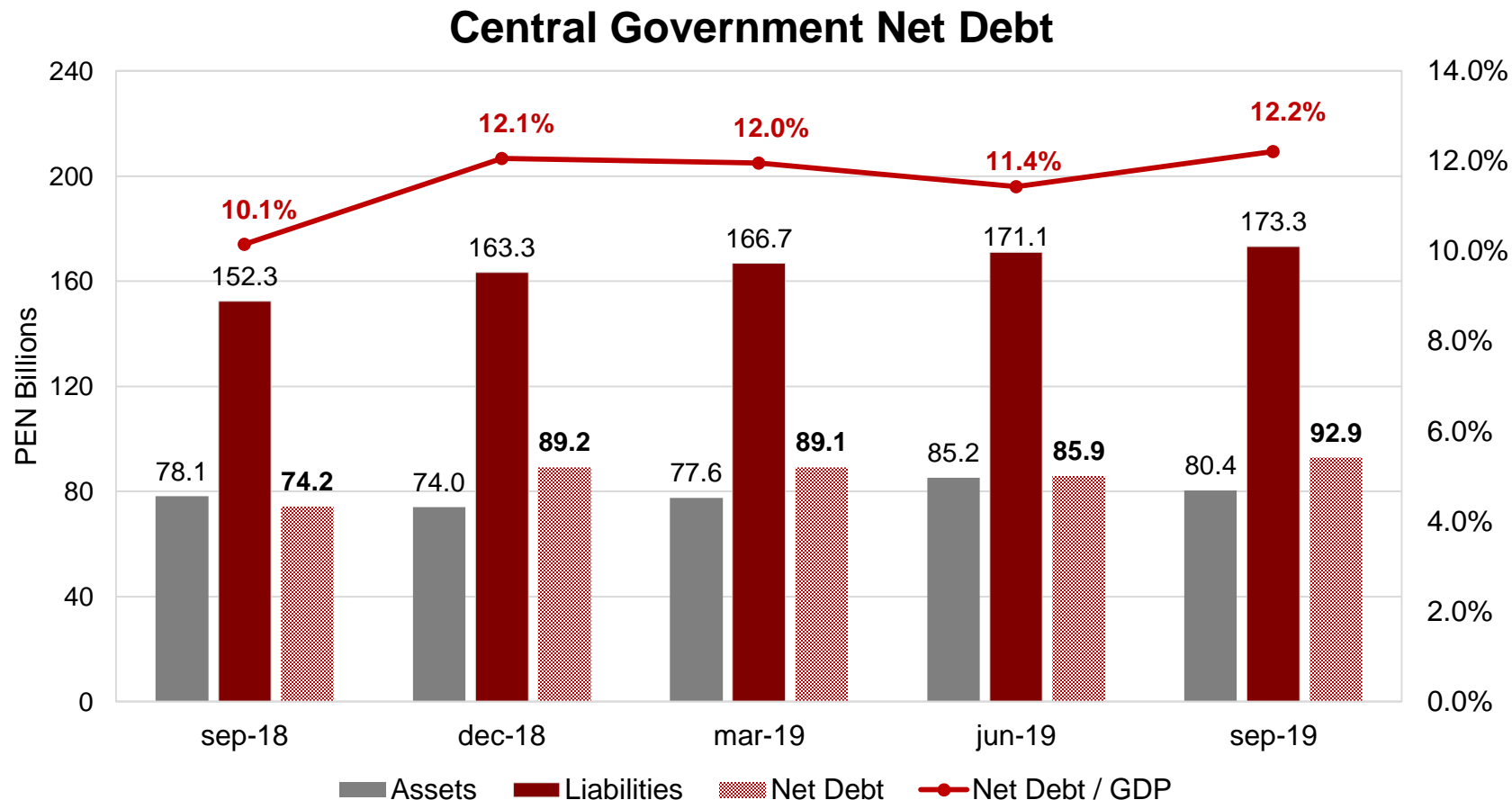
FINANCIAL LIABILITIES

Central Government Gross Debt



CENTRAL GOVERNMENT NET DEBT

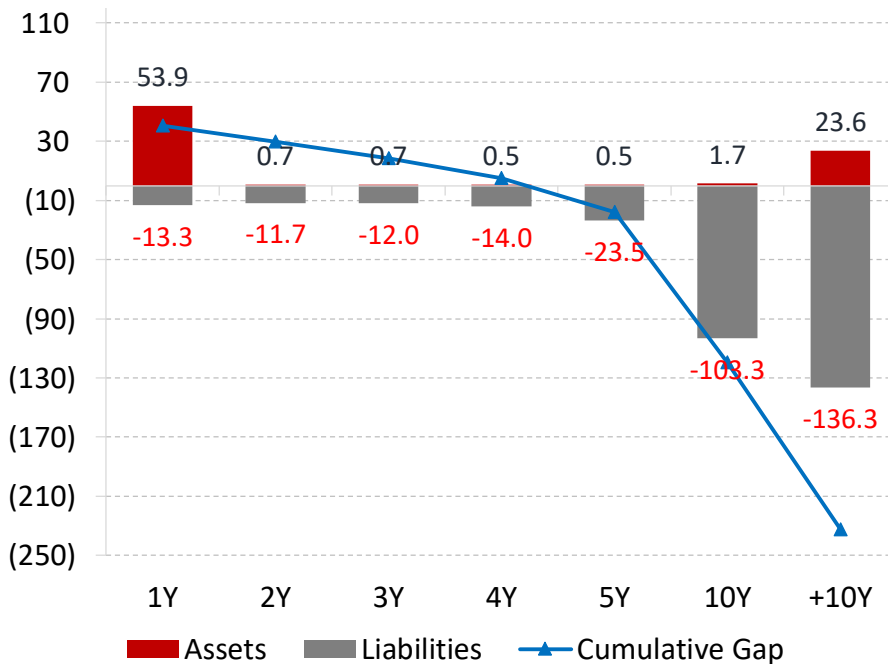
Fin. Liabilities - Fin. Assets



STRUCTURAL BALANCE-SHEET RISK

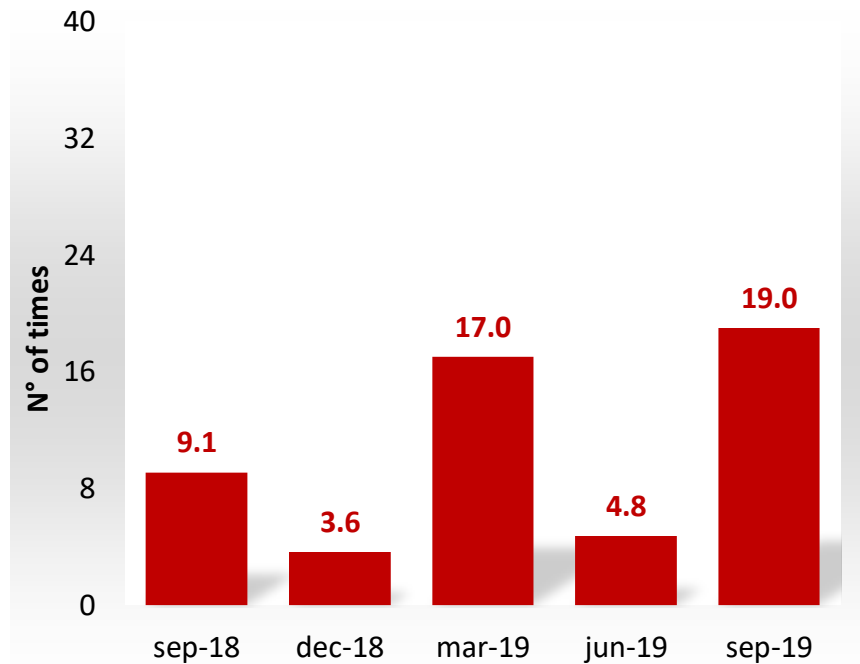
Liquidity Risk

Cumulative Gap



Projected difference between the total assets remaining at each maturity and the total liabilities also remaining at each maturity.

Liquidity Coverage Ratio (LCR)

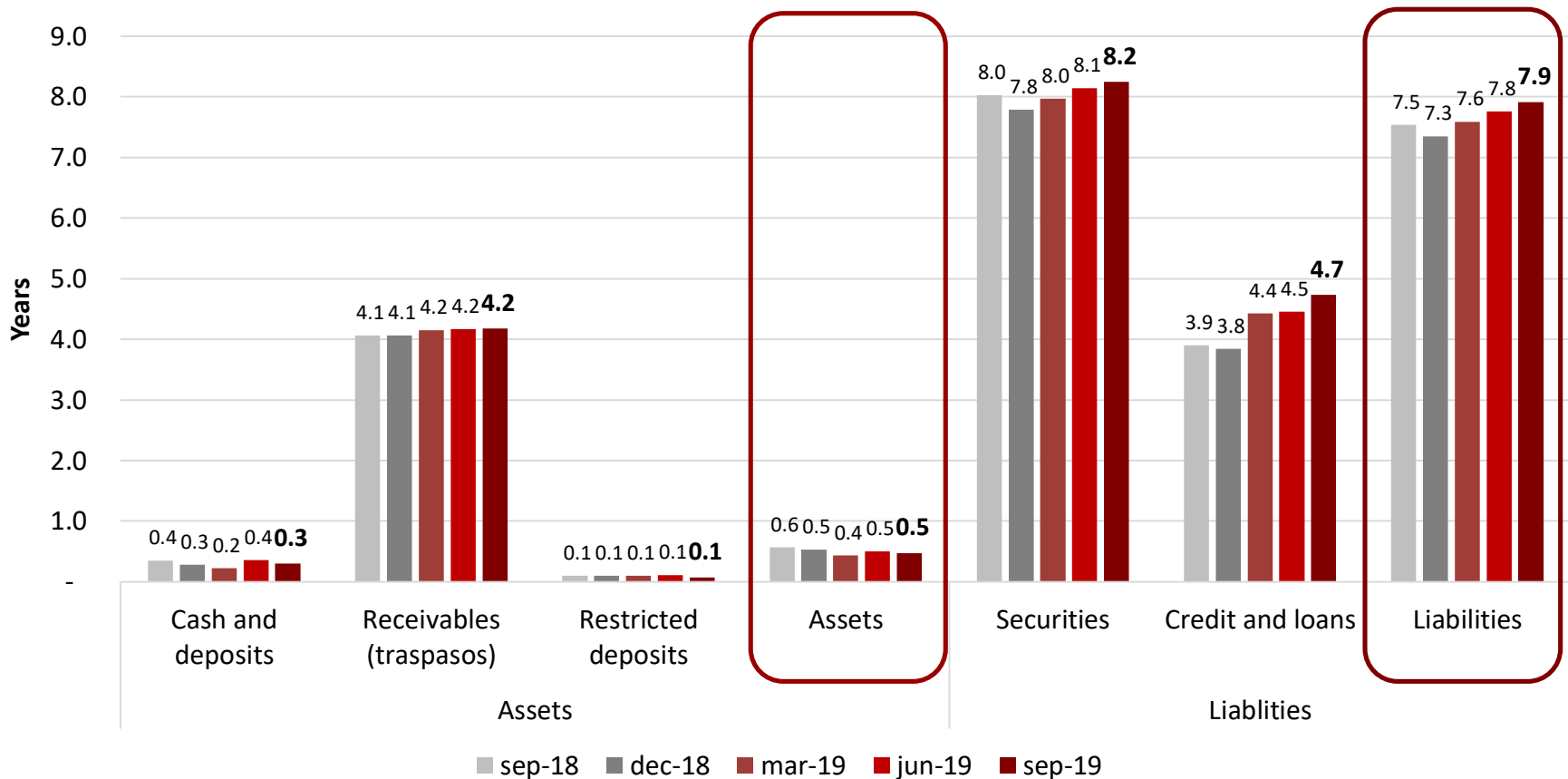


Highly liquid assets held by the Treasury in order to meet short-term obligations.

STRUCTURAL BALANCE-SHEET RISK

Interest Rate Risk

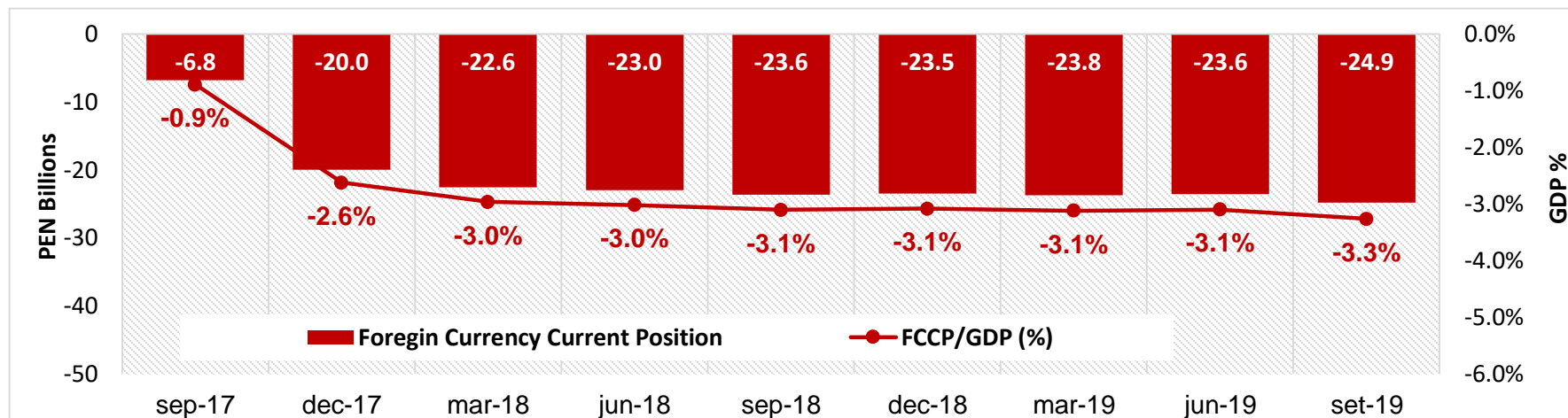
Macaulay Duration



STRUCTURAL BALANCE-SHEET RISK

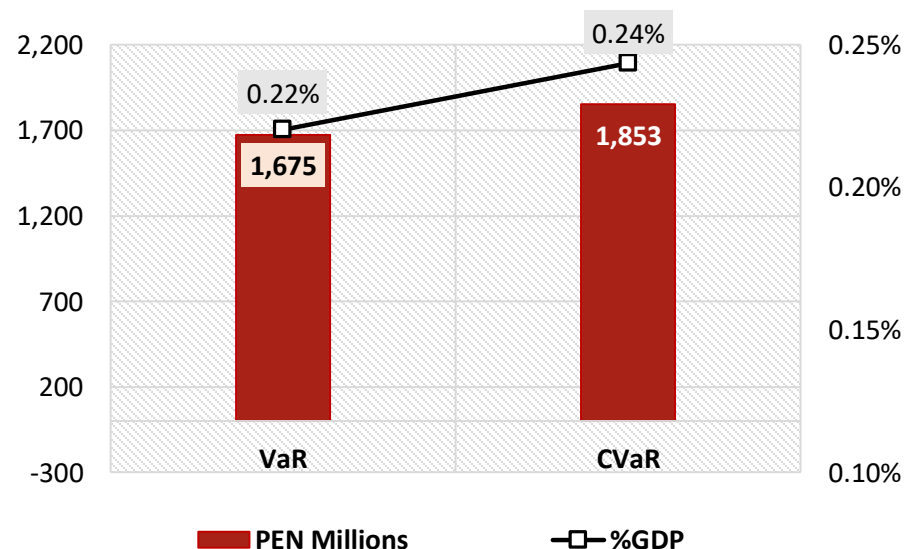
Foreign Exchange Risk

Foreign currency current position



Value at risk (VaR) – Exchange risk

Methodology	Historical simulation
Sample	10 years
Confidence level	99%
Time horizon	90 days
VaR – September 2019	S/. 1 675 millions





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