CONSULTAS DINAMICAS DEUDA PUBLICA

INDICADORES DE RIESGOS

DATOS TRIMESTRALES

CON DATOS PORTAL WEB DIRECCION GENERAL DE CREDITO PUBLICO Y SUS INFORMES TRIMESTRALES AL CONGRESO

September 30, 2023

Ultima Fecha

INDICADORES SOLVENCIA	
	1. Deuda SPNF/ PIB
	2. De los que Bonos Recap BC/PIB
RIESGO REFINANCIAMIENTO	
	1. % Deuda de Corto Plazo
	2. Tiempo Prom. Madurez(años)
	2.1 Deuda Externa (Prom. Madurez - Años)
	2.2 Deuda Interna (Prom. Madurez - Años)
RIESGO MERCADO TIPO CAMBIO	
	1. Ratio de Deuda Moneda Extranjera (incl. Recap.)
	2. Ratio de Deuda Moneda Extranjera (excl. Recap.)
RIESGO MERCADO TASA INTERES	
	1. Ratio de Deuda Variable
	2. Tiempo Prom. Refijación (años)
	2.1 Deuda Externa (Prom. Refijación - Años)
	2.2 Deuda Interna (Prom. Refijación - Años)
OTROS INDICADORES	
	1. Tasa de Int. Prom. Deuda Pública SPNF
	2. Tasa de Int. Prom. Deuda Externa
	3. Tasa de Int. Prom. Deuda Interna
	4. % Deuda en Pesos
	5. % Deuda en Dolares

Apps Consultas Dinámicas Estadísticas Económicas Dominicanas

Por José Alfredo Guerrero

INDICADOR SOLVENCIA : DEUDA / PRODUCTO INTERNO BRUTO

Select all

2023

2022

2021

2020

2019

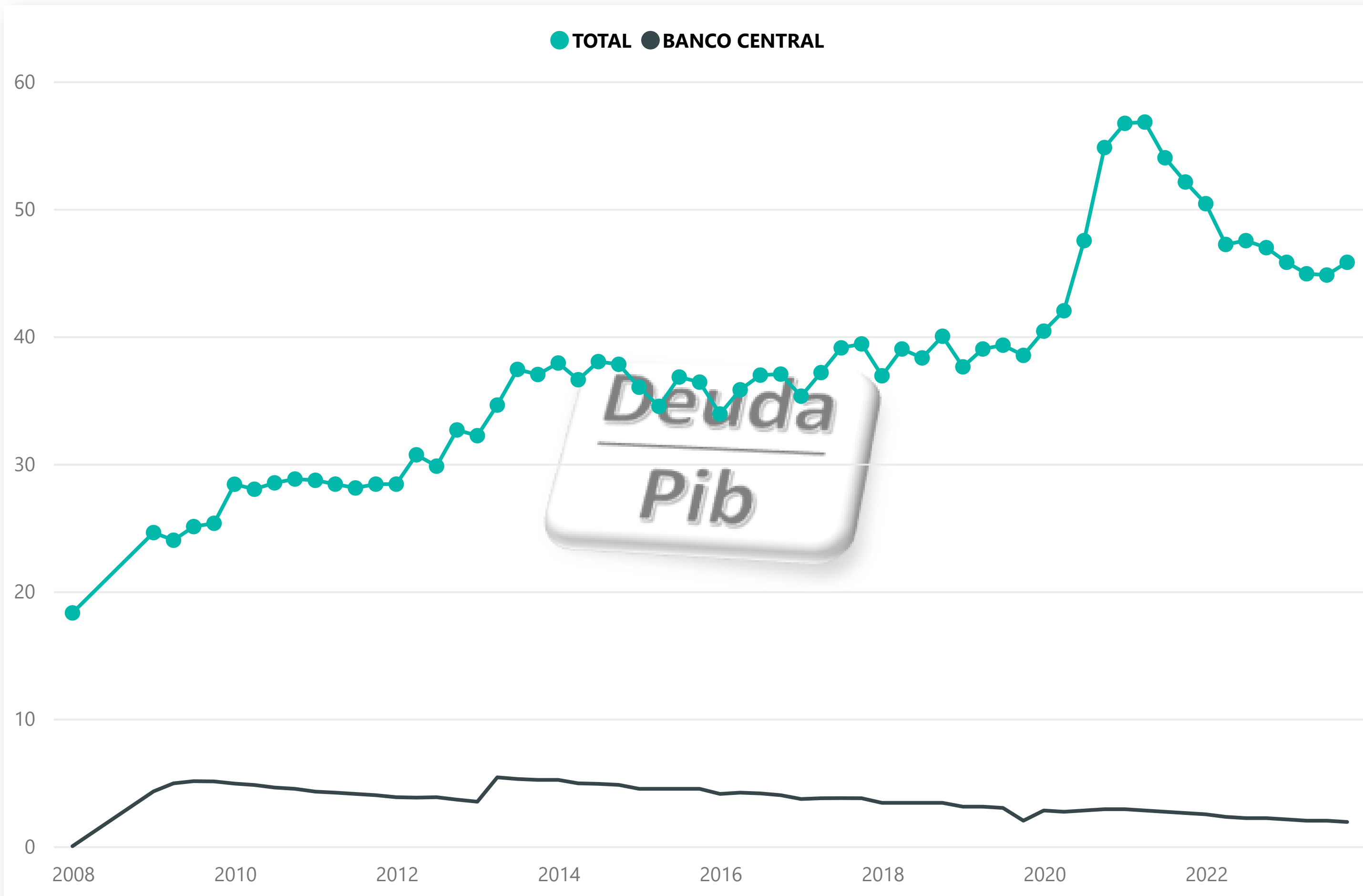
2018

2017

2016

2015

2014



DEUDA / PIB TOTAL Y DEL BANCO CENTRAL

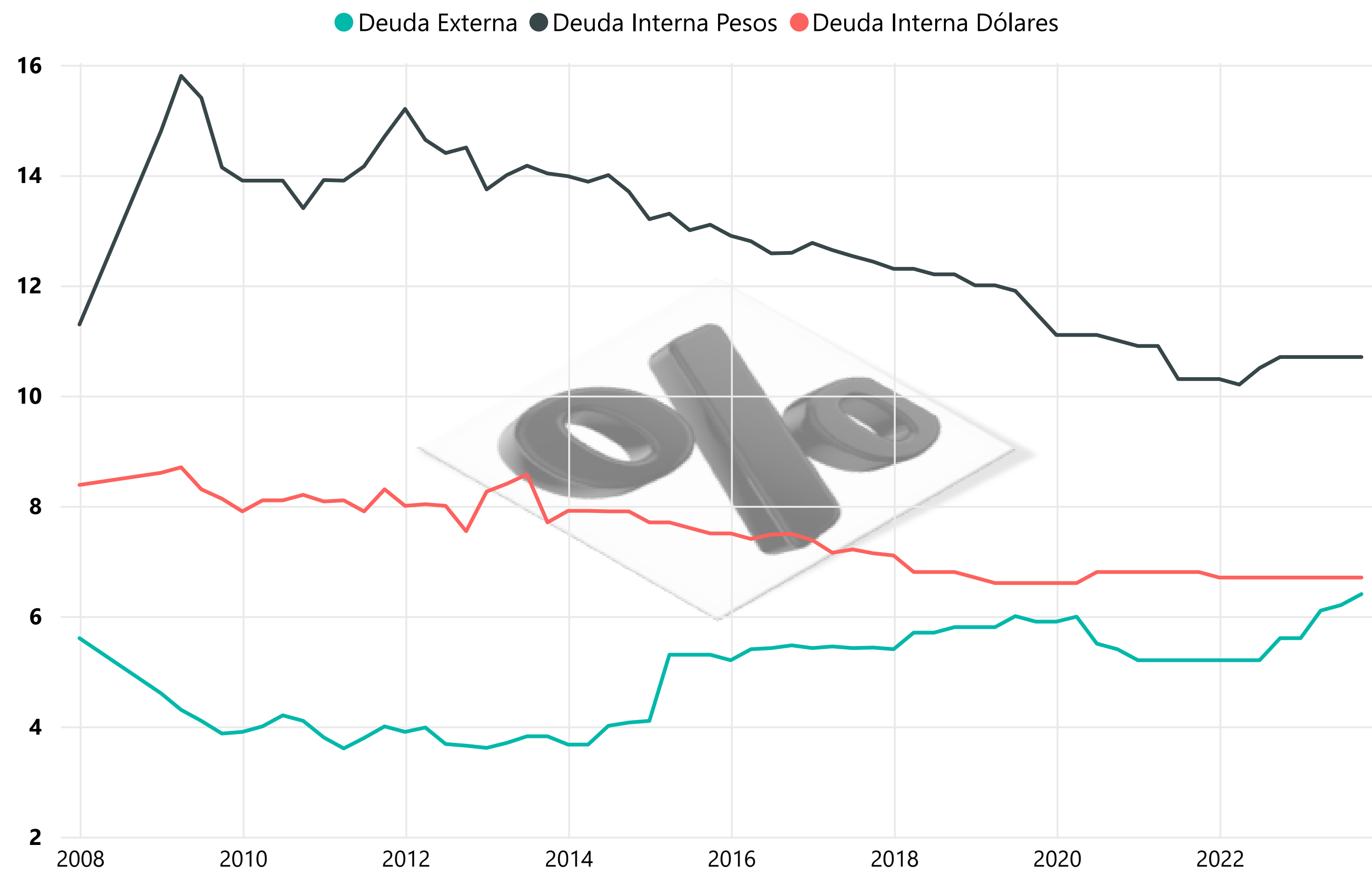
FECHA	TOTAL	BANCO CENTRAL
September 2023	45.80	1.90
June 2023	44.80	2.00
March 2023	44.90	2.00
December 2022	45.80	2.10
September 2022	46.95	2.20
June 2022	47.50	2.20
March 2022	47.20	2.30
December 2021	50.40	2.50
September 2021	52.10	2.60
June 2021	54.00	2.70
March 2021	56.80	2.80
December 2020	56.70	2.90
September 2020	54.80	2.90
June 2020	47.50	2.80
March 2020	42.00	2.70
December 2019	40.40	2.80
September 2019	38.50	2.00
June 2019	39.30	3.00
March 2019	39.00	3.10
December 2018	37.60	3.10
September 2018	40.00	3.40
June 2018	38.30	3.40
March 2018	39.00	3.40
December 2017	36.90	3.40
September 2017	39.40	3.76
June 2017	39.09	3.77
March 2017	37.15	3.76
December 2016	35.30	3.70
September 2016	37.03	4.00
June 2016	36.95	4.14

INDICADOR TASA INTERES PROMEDIO POR DEUDA Y MONEDA

Select all	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023

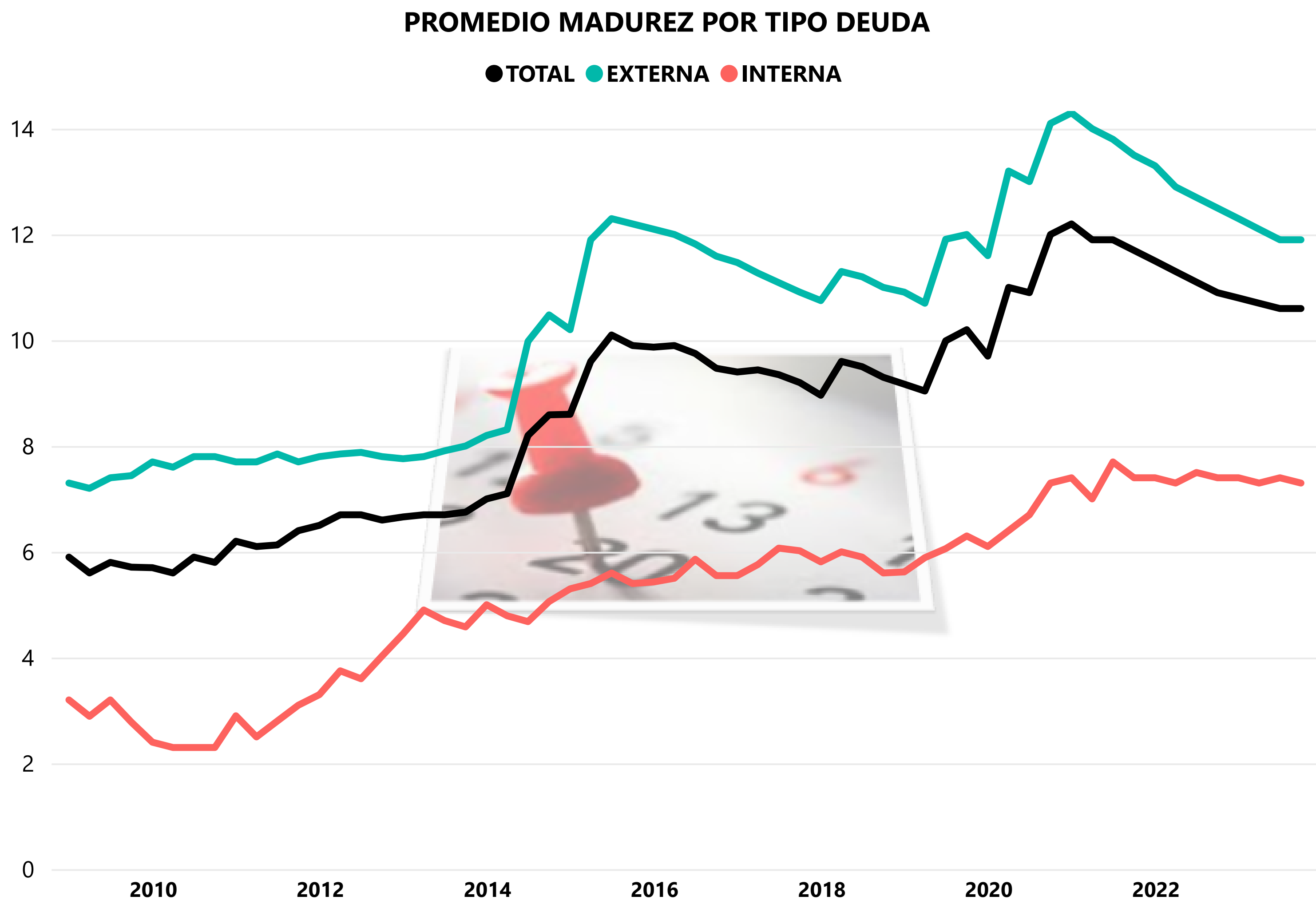
TASAS INTERES PROMEDIO DEUDA

FECHA	EXTERNA	INTERNA RD$	INTERNA US$
September 2023	6.40	10.70	6.70
June 2023	6.20	10.70	6.70
March 2023	6.10	10.70	6.70
December 2022	5.60	10.70	6.70
September 2022	5.60	10.70	6.70
June 2022	5.20	10.50	6.70
March 2022	5.20	10.20	6.70
December 2021	5.20	10.30	6.70
September 2021	5.20	10.30	6.80
June 2021	5.20	10.30	6.80
March 2021	5.20	10.90	6.80
December 2020	5.20	10.90	6.80
September 2020	5.40	11.00	6.80
June 2020	5.50	11.10	6.80
March 2020	5.99	11.10	6.60
December 2019	5.90	11.10	6.60
September 2019	5.90	11.50	6.60
June 2019	6.00	11.90	6.60
March 2019	5.80	12.00	6.60
December 2018	5.80	12.00	6.70
September 2018	5.80	12.20	6.80
June 2018	5.70	12.20	6.80
March 2018	5.70	12.30	6.80
December 2017	5.40	12.30	7.10
September 2017	5.43	12.43	7.14
June 2017	5.42	12.53	7.21



RIESGO REFINANCIACION MADURES PROMEDIO - AÑOS

Select all | 2007 | 2008 | 2009 | 2010 | 2011 | 2012 | 2013 | 2014 | 2015 | 2016 | 2017 | 2018



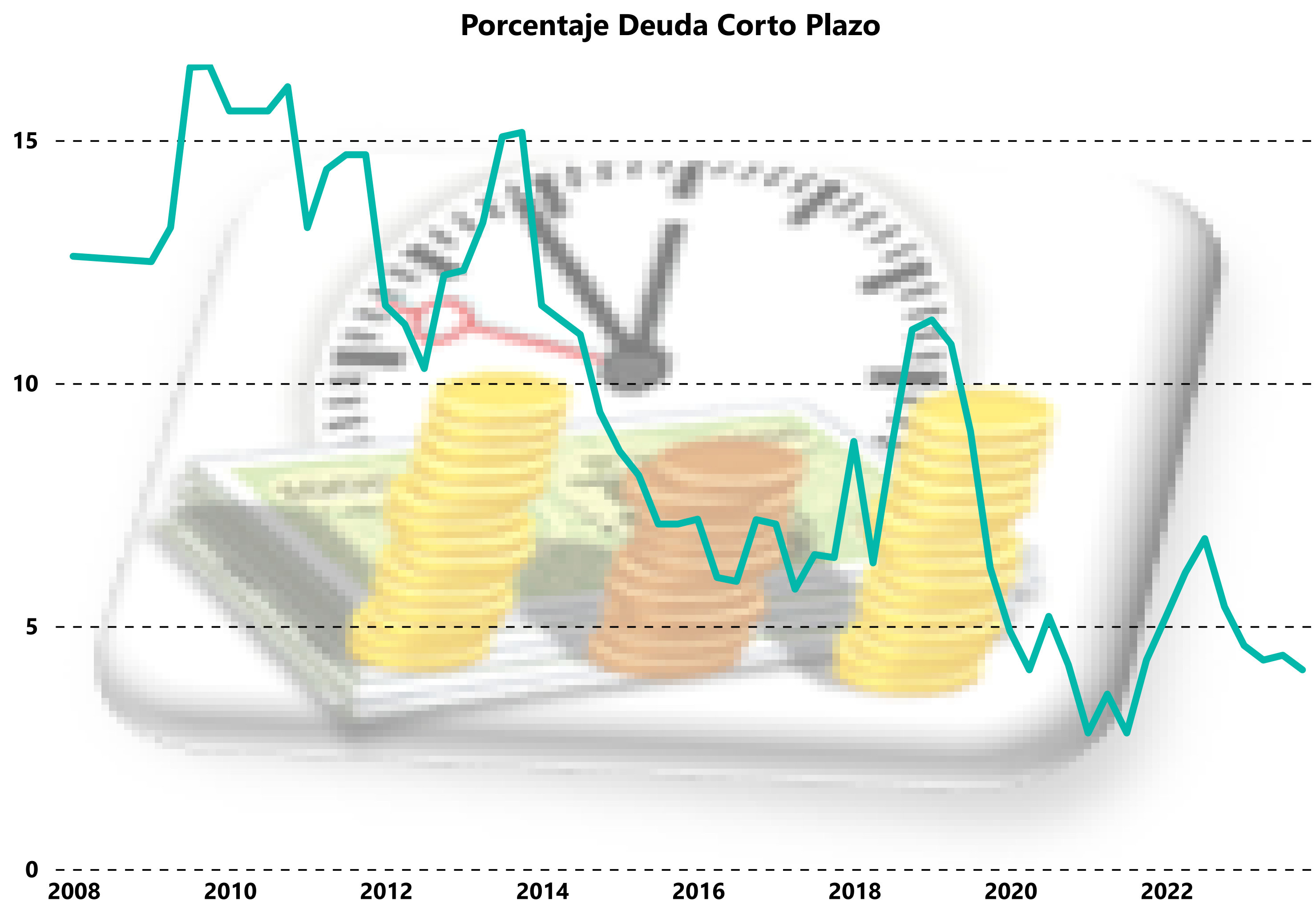
Promedio Madurez (Años)

FECHA	TOTAL	EXTERNA	INTERNA
September 2023	10.60	11.90	7.30
June 2023	10.60	11.90	7.40
March 2023	10.70	12.10	7.30
December 2022	10.80	12.30	7.40
September 2022	10.90	12.50	7.40
June 2022	11.10	12.70	7.50
March 2022	11.30	12.90	7.30
December 2021	11.50	13.30	7.40
September 2021	11.70	13.50	7.40
June 2021	11.90	13.80	7.70
March 2021	11.90	14.00	7.00
December 2020	12.20	14.30	7.40
September 2020	12.00	14.10	7.30
June 2020	10.90	13.00	6.70
March 2020	11.00	13.20	6.40
December 2019	9.70	11.60	6.10
September 2019	10.20	12.00	6.30
June 2019	9.99	11.91	6.06
March 2019	9.04	10.70	5.89
December 2018	9.17	10.91	5.62
September 2018	9.30	11.00	5.60
June 2018	9.50	11.20	5.90
March 2018	9.60	11.30	6.00
December 2017	8.96	10.75	5.81
September 2017	9.20	10.91	6.02
June 2017	9.35	11.09	6.07
March 2017	9.44	11.27	5.76
December 2016	9.40	11.47	5.55
September 2016	9.47	11.59	5.55
June 2016	9.75	11.82	5.86

RIESGO REFINANCIACIÓN: % DEUDA CORTO PLAZO

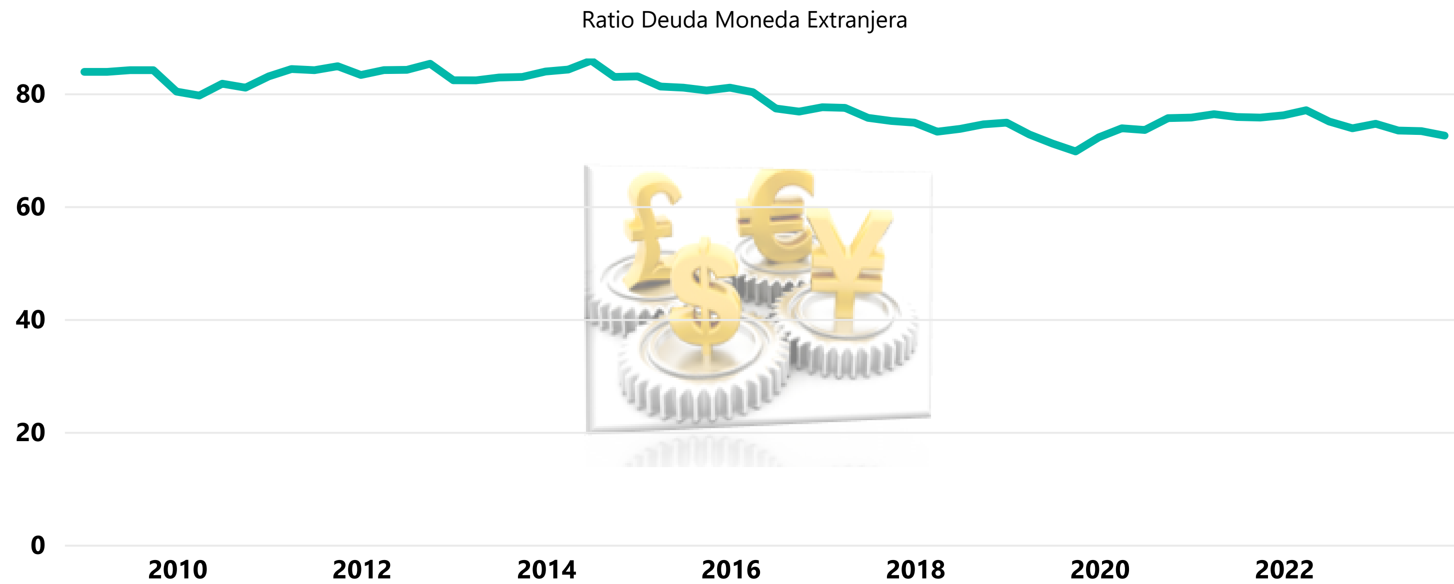
FECHA	% Corto Plazo
September 2023	4.10
June 2023	4.40
March 2023	4.30
December 2022	4.60
September 2022	5.40
June 2022	6.80
March 2022	6.10
December 2021	5.20
September 2021	4.30
June 2021	2.80
March 2021	3.60
December 2020	2.80
September 2020	4.20
June 2020	5.20
March 2020	4.10
December 2019	4.90
September 2019	6.20
June 2019	9.00
March 2019	10.80
December 2018	11.30
September 2018	11.10
June 2018	8.80
March 2018	6.30
December 2017	8.80
September 2017	6.41
June 2017	6.47
March 2017	5.76
December 2016	7.10
September 2016	7.19
June 2016	5.92
March 2016	6.00

Select all	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018

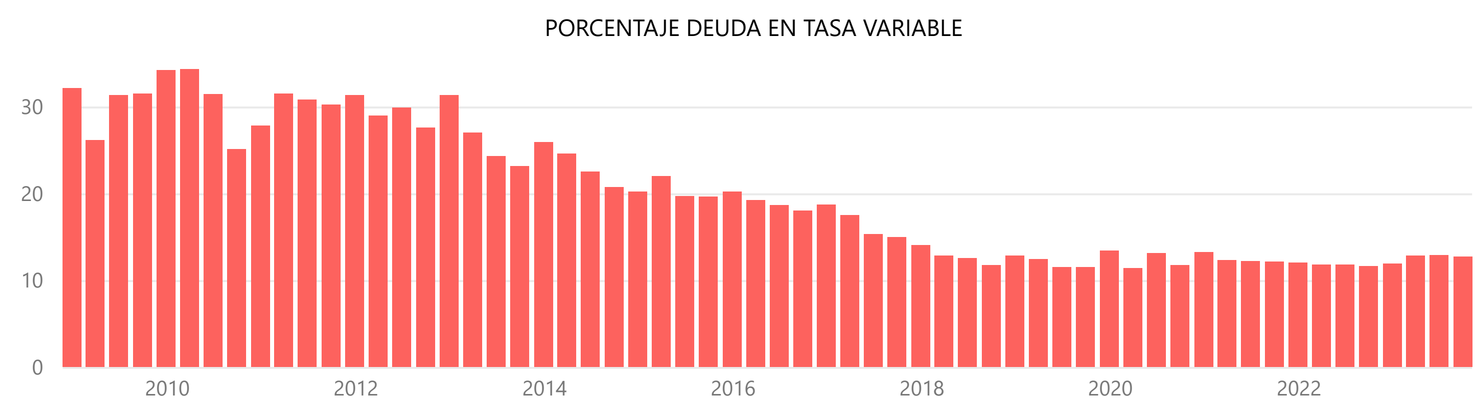


RIESGOS DE MERCADO: TIPO DE CAMBIO Y TASA INTERES

FECHA	Total Deuda	Deuda Sin BC
September 2023	69.40	72.50
June 2023	70.10	73.30
March 2023	70.20	73.40
December 2022	71.20	74.60
September 2022	70.30	73.80
June 2022	71.50	75.00
March 2022	73.40	77.00
December 2021	72.40	76.10
September 2021	71.90	75.70
June 2021	72.10	75.80
March 2021	72.60	76.30
December 2020	71.80	75.70
September 2020	71.60	75.60
June 2020	69.20	73.50
March 2020	69.10	73.80



FECHA	% Tasa Variable
September 2023	12.70
June 2023	12.90
March 2023	12.80
December 2022	11.90
September 2022	11.60
June 2022	11.80
March 2022	11.80
December 2021	12.00
September 2021	12.10
June 2021	12.20
March 2021	12.30



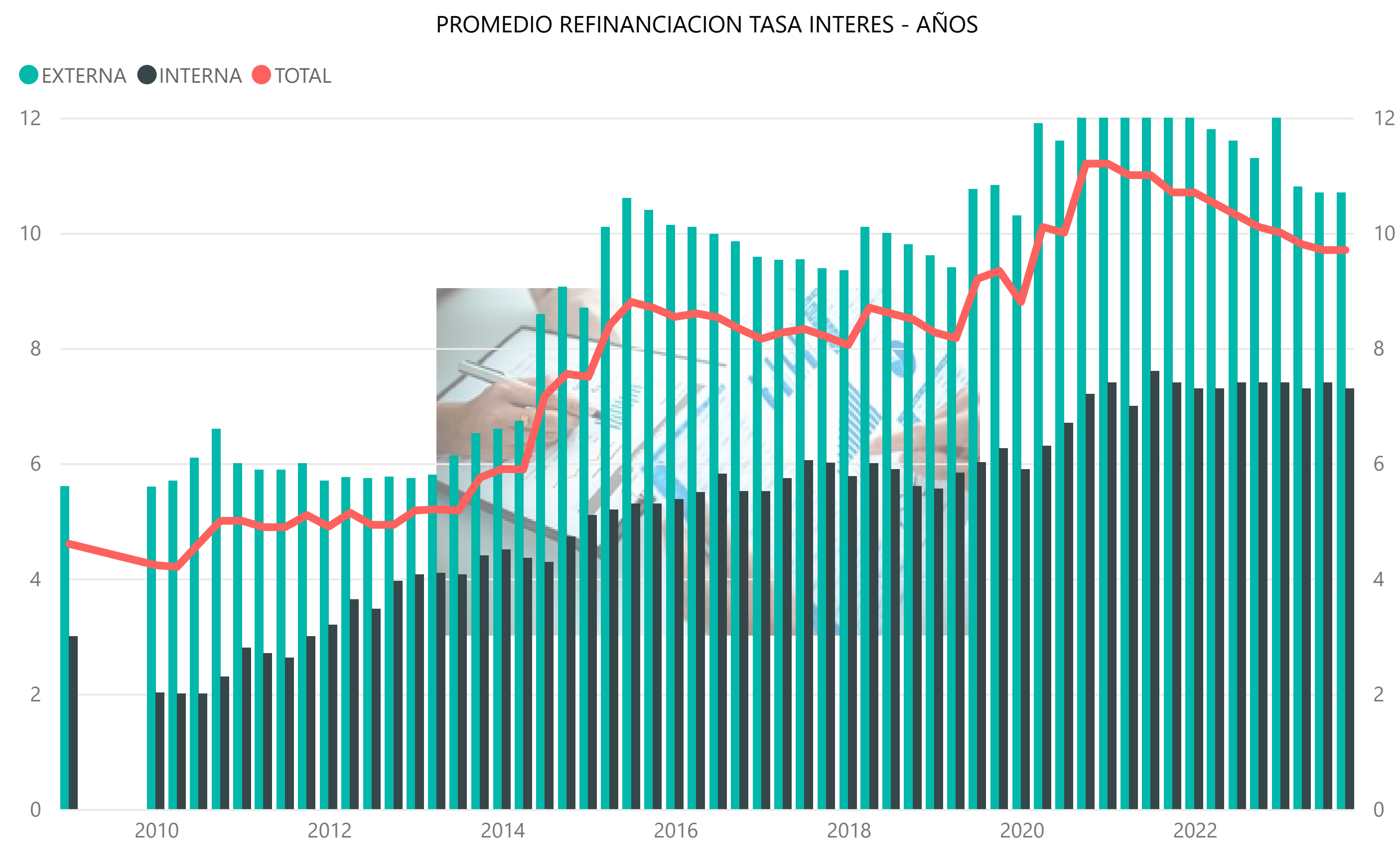
Select all
2023
2022
2021
2020
2019
2018
2017
2016
2015
2014
2013

RIESGOS DE MERCADO: TASA INTERES PROMEDIO REFINANCIACION

PROMEDIO REFINANCIACIÓN (AÑOS)

FECHA	Total	Externa	Interna
September 2023	9.70	10.70	7.30
June 2023	9.70	10.70	7.40
March 2023	9.80	10.80	7.30
December 2022	10.00	12.20	7.40
September 2022	10.10	11.30	7.40
June 2022	10.30	11.60	7.40
March 2022	10.50	11.80	7.30
December 2021	10.70	12.10	7.30
September 2021	10.70	12.20	7.40
June 2021	11.00	12.40	7.60
March 2021	11.00	12.70	7.00
December 2020	11.20	12.90	7.40
September 2020	11.20	13.00	7.20
June 2020	10.00	11.60	6.70
March 2020	10.10	11.90	6.30
December 2019	8.80	10.30	5.90
September 2019	9.34	10.83	6.26
June 2019	9.20	10.76	6.02
March 2019	8.17	9.40	5.84
December 2018	8.27	9.61	5.56
September 2018	8.50	9.80	5.60
June 2018	8.60	10.00	5.90
March 2018	8.70	10.10	6.00
December 2017	8.05	9.35	5.78
September 2017	8.20	9.38	6.01
June 2017	8.33	9.54	6.05
March 2017	8.27	9.53	5.74
December 2016	8.16	9.58	5.52
September 2016	8.33	9.85	5.52

Select all | 2007 | 2008 | 2009 | 2010 | 2011 | 2012 | 2013 | 2014 | 2015 | 2016 | 2017 | 2018 | 2019

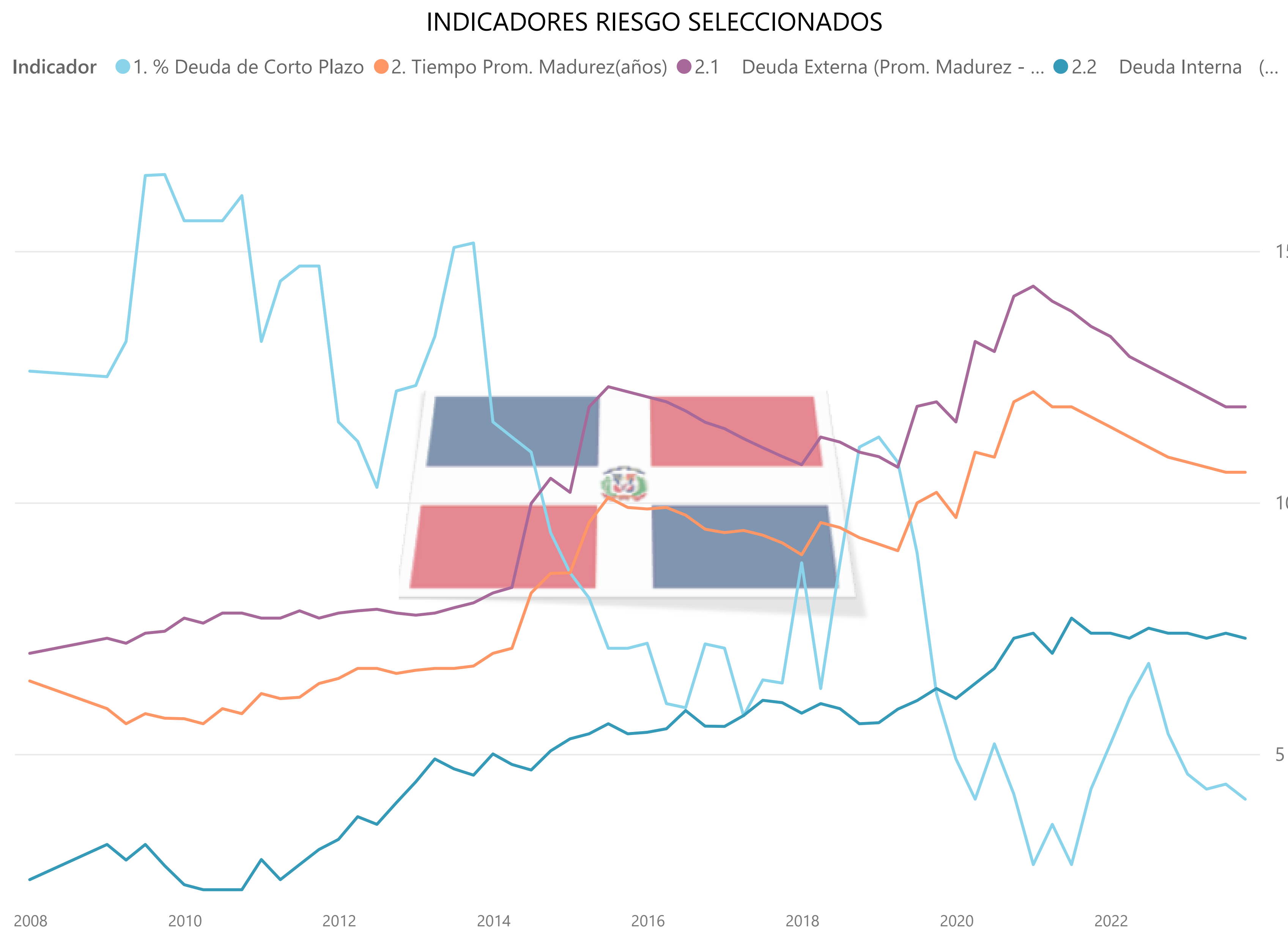


NombreIndicad2

- [ ] Select all
- [ ] INDICADORES SOLVENCIA
- [ ] OTROS INDICADORES
- [ ] RIESGO MERCADO TASA INTERES
- [ ] RIESGO MERCADO TIPO CAMBIO
- [x] RIESGO REFINANCIAMIENTO

Indicador

- [ ] Select all
- [ ] 1. % Deuda de Corto Plazo
- [ ] 2. Tiempo Prom. Madurez(años)
- [ ] 2.1 Deuda Externa (Prom. Madurez - Años)
- [ ] 2.2 Deuda Interna (Prom. Madurez - Años)



DEL PORTAL WEB DE CREDITO PUBLICO:

El riesgo de refinanciamiento se refiere al riesgo de que no se obtengan los recursos para repagar los vencimientos de deuda, o que estos se obtengan a tasas muy altas dada una alta concentración de vencimientos en el corto plazo o en un período en específico. Para medir este riesgo utilizamos varios indicadores:
1. La proporción del portafolio que vence en los próximos 12 meses (corto plazo).
2. El tiempo promedio a madurez.
3. Análisis de la concentración de vencimientos en el perfil de amortización.

El riesgo cambiario se refiere a variaciones en el valor de la deuda ante fluctuaciones del tipo de cambio del peso contra las diferentes monedas extranjeras que conforman el portafolio de deuda. La forma en que medimos este riesgo es mediante la proporción de deuda denominada en moneda extranjera dentro del portafolio total.

El riesgo de tasas de interés mide el riesgo de incremento en el servicio de intereses de la deuda debido al aumento de las tasas de interés a que están referenciado el portafolio de deuda. Para medir este riesgo utilizamos tres indicadores principales: 1. La proporción de deuda a tasa variable dentro del portafolio total. 2. La proporción de deuda que cambia tasas de interés en un año. 3. Tiempo promedio de refijación de tasa.