

LATINOAMERICA

Lima, 26 de Julio de 2023

Perú: El índice General de la BVL finalizó la sesión de hoy con un resultado positivo de +0.30%. El índice mantiene una tendencia positiva acumulada anual de +9.62% en moneda local y una tendencia acumulada positiva de +15.92% en moneda ajustada en dólares. Con respecto al S&P/BVL Perú SEL varió en -0.03 mientras que el S&P/BVL LIMA 25 en -0.01%. El spot PEN alcanzó S/ 3.5842. Titular: BVL cierra al alza tras decisión de la Reserva Federal de subir las tasas.

Chile: El índice IPSA culminó el día con un retorno positivo de -0.50%. Los sectores más afectados de la jornada fueron Tecnologías de la información (-2.28%) y Bienes inmobiliarios (-1.58%). Las acciones con el peor desempeño fueron Enel Chile SA (-5.31%) y Sonda SA (-2.28%). Titular: Los trabajadores de 55 años son el grupo donde más sube el desempleo y más tiempo tardan en reubicarse.

Colombia: El índice COLCAP concluyó la sesión con un retorno negativo de -0.59%. Los sectores menos beneficiados de la jornada fueron Productos de consumo no básico (-3.32%) y Servicios públicos (-1.32%). Las acciones con peor desempeño fueron Sociedades Bolívar SA (-4.27%) y Organización Terpel SA (-3.32%). Titular: Inflación en Colombia cerraría el 2023 en 8,9 %.

México: El índice IPC cerró el día en terreno positivo de +0.90%. Los sectores más beneficiados de la jornada fueron Bienes Inmobiliarios (+3.52%) y Industrial (+2.78%). Las acciones con mejor desempeño fueron Grupo Aeroportuario del Pacífico SAB de CV (+4.83%) y Grupo Aeroportuario del Sureste SAB de CV (+4.28%). Titular: Producción de petróleo frena racha de alza; cierra junio con mínima disminución.

Brazil: El índice IBOVESPA cerró el día en terreno positivo de +0.45%. Los sectores más beneficiados de la jornada fueron Servicios de comunicación (+4.49%) y Salud (+1.94%). Las acciones con mejor desempeño fueron Meluz SA (+8.91%) y Atacadao SA (+8.09%). Titular: Riesgo país cae al nivel más bajo en dos años, tras mejora en calificación crediticia de Brasil.

Renta Variable

| Más Subieron | Bolsa | Mon. | Precio | ▲ % |
|------------------|-------|------|----------|-------|
| INDUSTRIAS PENOL | MEX | MXN | 282.14 | 4.80% |
| INFRAESTRUCTURA | SAO | BRL | 6.62 | 3.28% |
| AMERICA MOVIL-L | NYQ | USD | 22.81 | 2.75% |
| TF ADMINISTRADOR | MEX | MXN | 33.47 | 2.64% |
| FALABELLA SA | SGO | CLP | 1,856.50 | 2.57% |

Fuente: Refinitiv

| Más Bajaron | Bolsa | Mon. | Precio | ▼ % |
|------------------|-------|------|--------|--------|
| ISA SA | COL | COP | 17,530 | -4.05% |
| BANCOLOMBIA-PREF | COL | COP | 32,240 | -2.89% |
| GRUPO AVAL COL | COL | COP | 555 | -2.10% |
| BANCO CRED INVER | SGO | CLP | 24,001 | -2.04% |
| ENEL AMERIK SGO | SGO | CLP | 109 | -2.00% |

Fuente: Refinitiv

| Por Monto Negociado | Bolsa | Monto (US\$) |
|---------------------|-------|--------------|
| GRUPO F BANORT-O | MEX | 60,562.62 |
| WALMART DE MEXIC | MEX | 52,741.72 |
| AERO DEL PACIF-B | MEX | 42,416.43 |
| AMERICA MOVIL-L | NYQ | 42,384.16 |
| CEMEX SAB-CPO | MEX | 23,011.43 |

Fuente: Refinitiv

| Por Volumen | Bolsa | Volumen |
|-----------------|-------|----------------|
| ITAU CORPBANCA | SGO | 763,205,128.00 |
| ENEL CHILE SA | SGO | 324,258,102.00 |
| BANCO SANTANDER | SGO | 51,952,725.00 |
| BANCO DE CHILE | SGO | 42,316,038.00 |
| CEMEX SAB-CPO | MEX | 35,022,798.00 |

Fuente: Refinitiv

ETFs

| | Mon. | Cierre | 1 D | 5 D | 1 M | YTD | Bolsa |
|--|------|--------|--------|--------|--------|---------|-------|
| ISHARES MSCI ALL PERU CAPPED | USD | 33.32 | 0.67% | 1.31% | 7.54% | -9.03% | PCQ |
| ISHARES MSCI CHILE CAPPED | USD | 31.55 | 0.00% | -1.31% | 9.13% | 17.46% | BTQ |
| GLOBAL X MSCI COLOMBIA | USD | 22.59 | -0.13% | -0.31% | 3.84% | -32.24% | PCQ |
| ISHARES MSCI MEXICO CAPPED | USD | 162.83 | -0.23% | -1.07% | -1.63% | 27.43% | LSE |
| ISHARES MSCI EMERGING MARKETS | USD | 41.45 | 0.58% | 1.89% | 1.99% | -6.45% | PCQ |
| VANGUARD FTSE EMERGING MARKETS | CAD | 33.68 | 0.81% | 2.18% | 0.81% | -3.83% | TOR |
| ISHARES CORE MSCI EMERGING MARKETS | USD | 51.61 | 0.51% | 1.79% | 2.36% | -5.27% | PCQ |
| ISHARES JP MORGAN EMERGING MARKETS BONDS | USD | 87.34 | 0.32% | 0.09% | 1.93% | -8.65% | NMQ |
| MORGAN STANLEY EMERGING MARKETS DOMESTIC | USD | 4.84 | 0.00% | -0.41% | -0.62% | -0.82% | NYQ |
| ISHARES MSCI BRAZIL ETF | USD | 34.11 | 0.86% | 5.70% | 5.15% | -0.09% | PCQ |

Fuente: Refinitiv

Principales índices

| | Cierre | 1 D | 5 D | 1 M | YTD | Cap. Burs. (US\$ Mill.) |
|-----------------------|-----------|--------|--------|----------|---------|-------------------------|
| ▼ IPSA (Chile) | 6,379.42 | -0.50% | 0.93% | 11.60% | 37.01% | 130,014 |
| ▼ IGPA (Chile) | 32,491.47 | -0.53% | 0.34% | 11.03% | 37.50% | 158,365 |
| ▼ COLSC (Colombia) | 857.66 | -0.45% | 0.19% | -1.93% | -19.09% | 3,850 |
| ▼ COLCAP (Colombia) | 1,164.32 | -0.59% | -0.80% | -1.18% | -24.27% | 63,892 |
| ▲ S&P/BVL LIMA (Peru) | 23,381.66 | 0.30% | 1.32% | 4.48% | -5.55% | 116,303 |
| ▼ S&P/BVL SEL (Peru) | 601.52 | 0.00% | 1.25% | 6.28% | -7.22% | 99,077 |
| ▼ S&P/BVL LIMA 25 | 31,064.90 | -0.01% | 0.13% | 3.30% | -12.28% | 115,772 |
| ▲ IPC (México) | 54,502.09 | 0.90% | 1.42% | -1.17% | 1.09% | 416,006 |
| ▲ S&P MILA 40 | 536.27 | 0.26% | 0.48% | 7.83% | -0.26% | 246,785 |
| ▲ IBOVESPA (Brazil) | 25,894.66 | 0.8% | 5.4% | # VALOR! | 14.2% | 740,819 |

*Leyenda: Variación 1D: 1 Día; 5D: 5 Días; 1M: 1 Mes; YTD: Var. % a la fecha
Fuente: Refinitiv, Bloomberg

Monedas

| | Precio | 1 D* | 5 D* | 1 M* | YTD* |
|-------------------------|----------|--------|--------|--------|---------|
| ▲ Sol (PEN) | 3.58 | 0.00% | 0.55% | -1.27% | -3.83% |
| ▼ Peso Chileno (CLP) | 823.18 | -0.61% | 2.14% | 2.73% | 2.40% |
| ▼ Peso Colombiano (COP) | 3,940.87 | -0.67% | -0.81% | -5.73% | 5.40% |
| ▼ Peso Mexicano (MXN) | 16.84 | -0.45% | 0.82% | -1.51% | -19.38% |
| ▼ Real Brasileiro (BRL) | 4.74 | -0.26% | -1.11% | -1.60% | -5.48% |

*Leyenda: Variación 1D: 1 Día; 5D: 5 Días; 1M: 1 Mes; YTD: Var. % a la fecha

Fuente: Refinitiv

Renta Fija

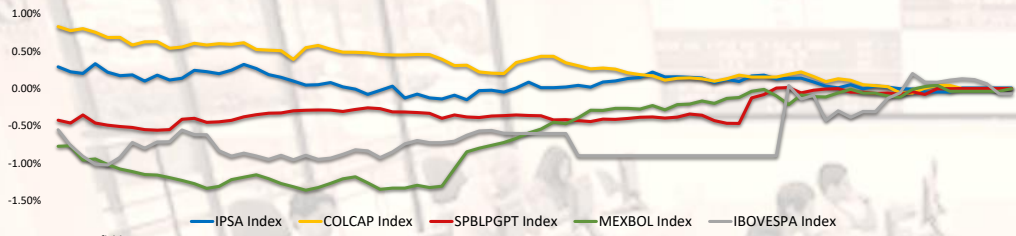
| Instrumento | Moneda | Precio | Bid Yield (%) | Ask Yield (%) | Duración |
|-----------------------|--------|--------|---------------|---------------|----------|
| PERU 7.35 07/21/25 | USD | 5.70 | 103.07 | 543.1% | 1.88 |
| PERU 4.125 08/25/27 | USD | 5.11 | 96.34 | 506.0% | 3.73 |
| PERU 8.75 11/21/33 | USD | 5.45 | 125.77 | 537.0% | 7.31 |
| PERU 6.55 03/14/37 | USD | 5.37 | 110.73 | 532.3% | 8.86 |
| PERU 5.625 11/18/2050 | USD | 5.56 | 101.36 | 547.4% | 14.19 |
| CHILE 2.45 01/31/31 | USD | 4.71 | 86.06 | 462.0% | 6.75 |
| CHILE 3.125 01/21/26 | USD | 4.98 | 95.68 | 494.5% | 2.41 |
| CHILE 3.625 10/30/42 | USD | 5.23 | 80.90 | 515.7% | 13.20 |
| COLOM 11.85 03/09/28 | USD | 7.68 | 115.94 | 760.7% | 3.62 |
| COLOM 10.375 01/28/33 | USD | 7.95 | 115.97 | 754.2% | 6.26 |
| COLOM 7.375 09/18/37 | USD | 7.58 | 98.24 | 746.1% | 8.75 |
| COLOM 6.125 01/18/41 | USD | 7.80 | 84.22 | 755.8% | 10.36 |
| MEX 4 10/02/23 | MXV | 4.51 | 87.98 | 451.0% | 7.50 |
| MEX5.55 01/45 | USD | 5.94 | 95.36 | 588.5% | 12.59 |

Fuente: Refinitiv

Coordinador Laboratorio de Mercado de Capitales: MS Javier Penny Pestana
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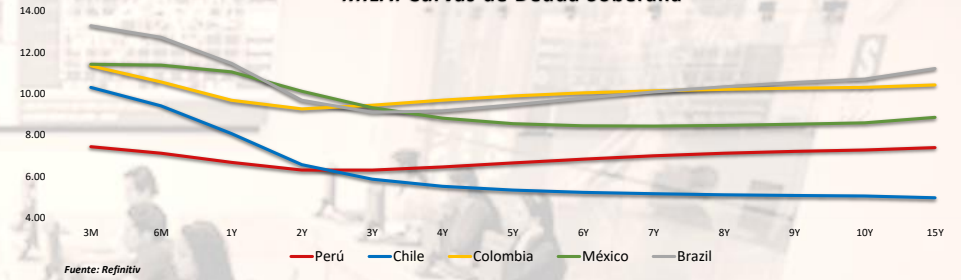
El contenido del presente documento es únicamente informativo. Los datos y opiniones expresados no deben ser interpretados como recomendaciones para la toma de decisiones futuras. Bajo ninguna circunstancia, el Laboratorio de Mercado de Capitales de la Universidad de Lima se hará responsable por el uso de lo expresado en este documento.

MILA: Evolución Intraday



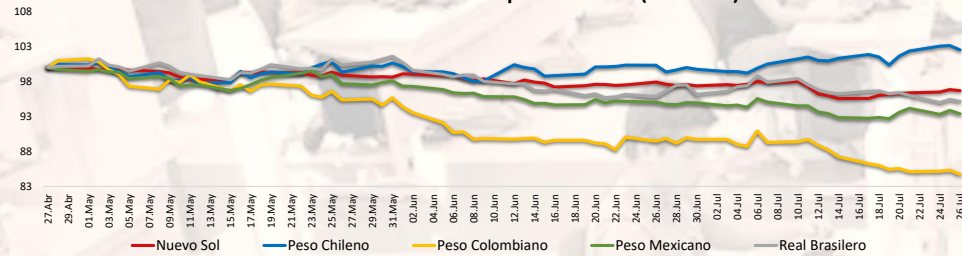
Fuente: Refinitiv

MILA: Curvas de Deuda Soberana



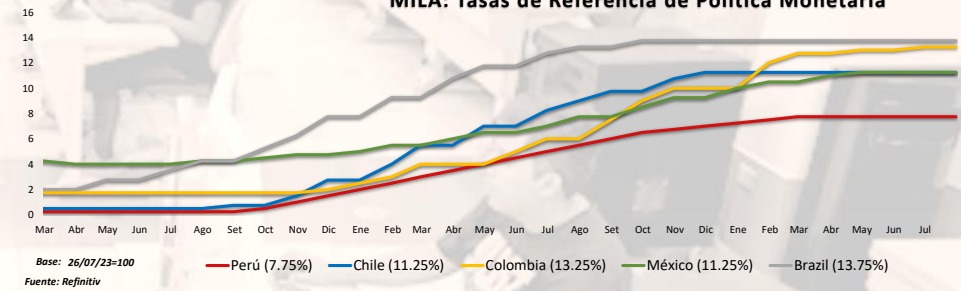
Fuente: Refinitiv

MILA: Índices de Tipo de Cambio (3 meses)



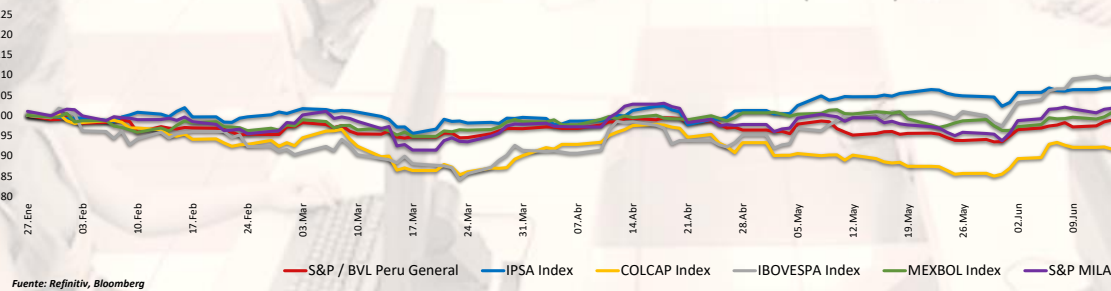
Fuente: Refinitiv

MILA: Tasas de Referencia de Política Monetaria



Base: 26/07/23=100
Fuente: Refinitiv

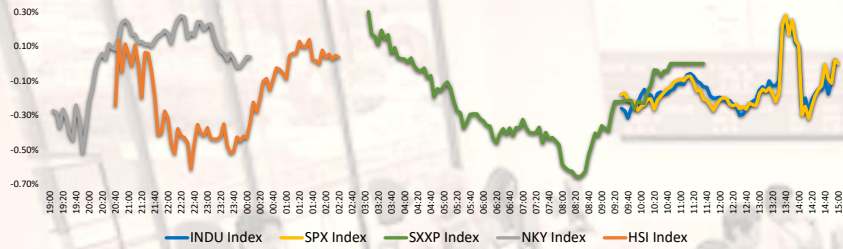
MILA: Índices Bursátiles (6 meses)



Fuente: Refinitiv, Bloomberg

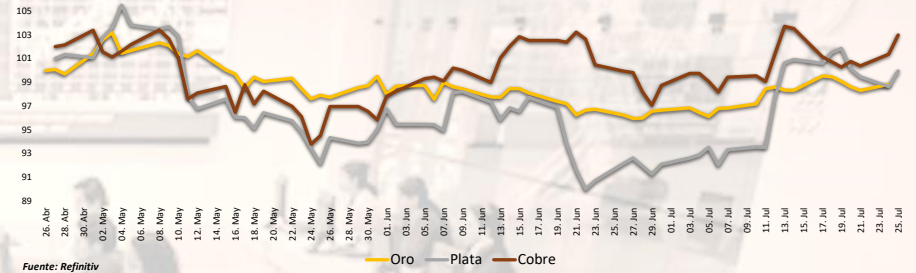
Coordinador Laboratorio de Mercado de Capitales: MS Javier Penny Pestana
Apoyo: Nadia Contreras, Nikolas Díaz, Joseph Martínez y Marcelo Cossar
email: pulsobursatil@ulima.edu.pe

Mercado Evolución Intraday (var %)



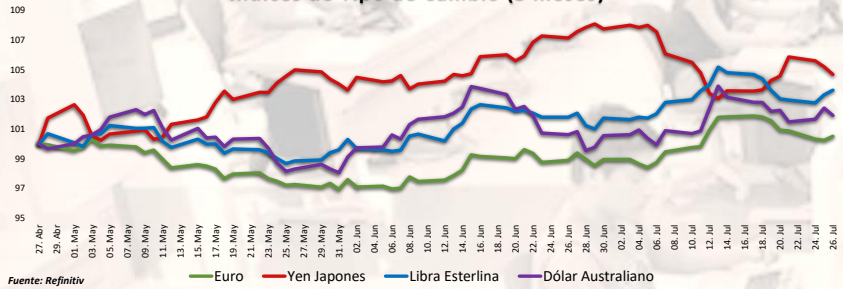
Fuente: Refinitiv, Bloomberg

Índices de Metales principales (3 meses)



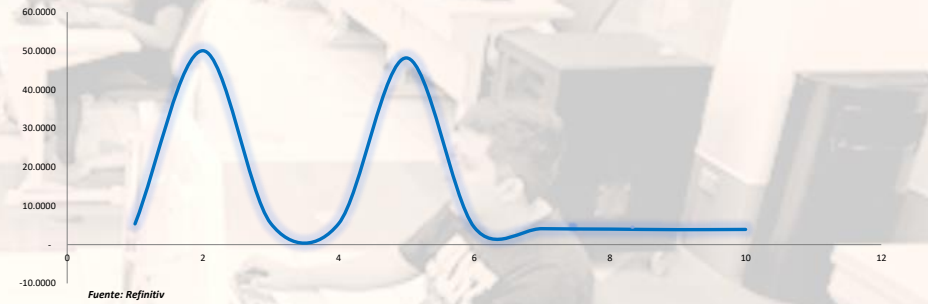
Fuente: Refinitiv

Índices de Tipo de Cambio (3 meses)



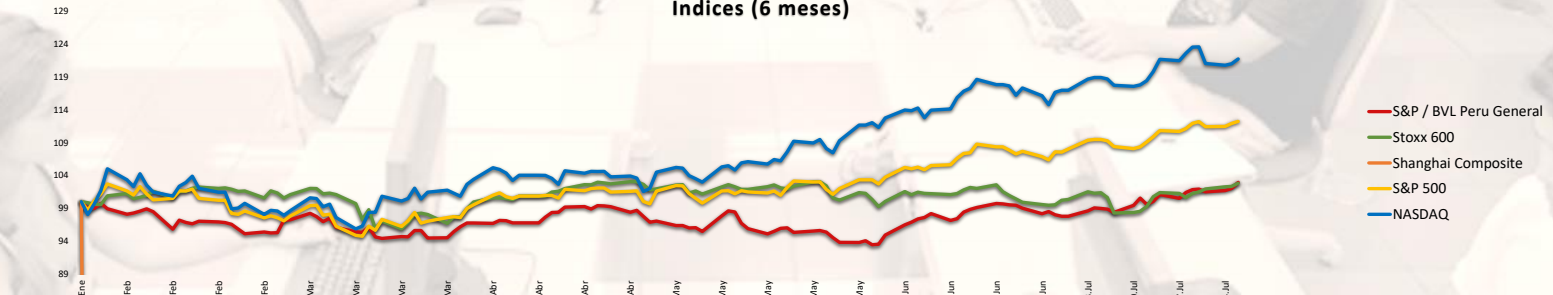
Fuente: Refinitiv

Curva de Rendimiento Bonos Tesoro EEUU (%)



Fuente: Refinitiv

Índices (6 meses)



Base: 26/07/23=100
Fuente: Refinitiv, Bloomberg

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RANKING ACCIONES LIMA

| Código | Moneda | Precio | 1 D* | 5 D* | 1 M* | YTD* | Frecuencia | Volumen | Beta | Rentabilidad por Dividendos (%) | Precio-Beneficio | Capitalización Bursátil (M US\$) | Sector | Participación Índice |
|-------------|--------|--------|--------|--------|---------|---------|------------|-----------|-------|---------------------------------|------------------|----------------------------------|----------------------|----------------------|
| ALICORCLIM | S/. | 7.03 | -0.28% | -0.99% | 12.48% | 8.68% | 0.00% | 0 | 0.62 | 3.94 | 9.58 | 391,933 | Industrial | 16.18% |
| BACKUSI1M | S/. | 24.00 | 0.00% | 0.00% | -4.00% | 3.02% | 90.00% | 0 | 0.40 | 6.26 | 89.00 | 1,251 | Industriales | -3.29% |
| BAP | US\$ | 157.20 | 1.09% | 0.58% | 5.93% | 15.88% | 90.00% | 111,077 | 0.99 | 4.36 | 8.21 | 17,395,429 | Diversas | 3.49% |
| BVN | S/. | 1.55 | 1.31% | 0.00% | -1.90% | 7.03% | 85.00% | 0 | 0.71 | 7.67 | 0.00 | 7,182 | Bancos y Financieras | -0.12% |
| CASAGRCLIM | S/. | 1.55 | 1.31% | 0.00% | -1.90% | 7.03% | 85.00% | 0 | 0.71 | 7.67 | 0.00 | 7,182 | Bancos y Financieras | -0.12% |
| BBVACL1M | S/. | 1.55 | 1.31% | 0.00% | -1.90% | 7.03% | 85.00% | 0 | 0.71 | 7.67 | 0.00 | 7,182 | Bancos y Financieras | -0.12% |
| CORARE11M | S/. | 1.07 | 0.00% | -9.32% | -8.55% | -23.20% | 90.00% | 0 | 1.01 | 3.05 | 0.00 | 5,368 | Industriales | -35.06% |
| CPAC.K | US\$ | 5.33 | -0.93% | -0.93% | 2.30% | 3.26% | 90.00% | 1,945 | 0.48 | 10.94 | 21.05 | 10,439 | Industriales | -8.56% |
| CEVERDECL1M | US\$ | 29.90 | 1.36% | -2.94% | 5.23% | 5.14% | 85.00% | 0 | 1.09 | 5.35 | 7.97 | 68,412 | Mineras | -1.05% |
| ENOSPECCL1M | S/. | 4.00 | 1.27% | 1.27% | -0.50% | 16.20% | 90.00% | 0 | 0.70 | 9.78 | 0.00 | 12,296 | Servicios Públicos | 47.00% |
| ENOSRCL1M | US\$ | 29.90 | 1.36% | -2.94% | 5.23% | 5.14% | 85.00% | 0 | 1.09 | 5.35 | 7.97 | 68,412 | Mineras | -1.05% |
| FERREYCL1M | S/. | 2.33 | 0.43% | 1.30% | 7.37% | 9.85% | 90.00% | 0 | 0.98 | 10.28 | 5.23 | 120,837 | Diversas | 7.96% |
| AENZACL1M | S/. | 0.41 | 0.00% | -2.38% | -19.61% | -50.60% | 65.00% | 0 | 0.70 | 0.00 | 41.00 | 34,668 | Diversas | -61.30% |
| IFS | US\$ | 24.75 | -1.16% | -1.00% | 5.32% | 5.32% | 90.00% | 13,620 | 1.10 | 4.71 | 5.94 | 338,872 | Diversas | -10.47% |
| INRETC11M | US\$ | 34.35 | 0.15% | -0.98% | 0.73% | 6.78% | 80.00% | 0 | 0.73 | 2.41 | 14.36 | 6,870 | Diversas | -1.19% |
| LUSURCL1M | S/. | 15.60 | 1.96% | 4.70% | 5.41% | 6.15% | 85.00% | 0 | 0.55 | 7.70 | 0.00 | 3,187 | Servicios Públicos | -14.37% |
| MINSUR11M | S/. | 3.75 | 0.27% | 0.00% | 4.75% | 5.63% | 90.00% | 0 | 1.08 | 10.07 | 20.40 | 7,386 | Mineras | -16.62% |
| SCCO.K | US\$ | 84.02 | 0.51% | 9.46% | 13.30% | 39.13% | 90.00% | 1,611,665 | 1.26 | 4.79 | 19.01 | 135,492,225 | Mineras | 47.53% |
| SIDERCL1M | S/. | 1.25 | 2.46% | 3.31% | 0.00% | -22.36% | 85.00% | 0 | 0.85 | 44.11 | 0.00 | 6,133 | Industriales | -23.76% |
| UNACEMCL1M | S/. | 2.75 | 0.00% | 0.00% | 1.85% | 8.69% | 10.00% | 0 | -0.02 | 3.52 | 0.00 | 3,848 | Diversas | -5.02% |
| VOICABCL1M | S/. | 2.75 | 0.00% | 0.00% | 1.85% | 8.69% | 10.00% | 0 | -0.02 | 3.52 | 0.00 | 3,848 | Diversas | -5.02% |
| BROCALCL1M | S/. | 1.55 | 1.31% | 0.00% | -1.90% | 7.03% | 85.00% | 0 | 0.71 | 7.67 | 0.00 | 7,182 | Bancos y Financieras | -0.12% |
| CORARECL1M | S/. | 1.55 | 1.31% | 0.00% | -1.90% | 7.03% | 85.00% | 0 | 0.71 | 7.67 | 0.00 | 7,182 | Bancos y Financieras | -0.12% |
| ENOSIECL1M | S/. | 3.35 | -1.47% | -1.47% | -0.89% | -50.78% | 90.00% | 0 | 0.94 | 8.51 | 0.00 | 4,027 | Servicios Públicos | -20.58% |
| GBVACL1M | S/. | 0.41 | 0.00% | -2.38% | -19.61% | -50.60% | 65.00% | 0 | 0.70 | 0.00 | 41.00 | 34,668 | Diversas | -61.30% |

Cantidad de Acciones: 25
Fuente: Refinitiv

Subieron
Bajaron
Mantuvieron

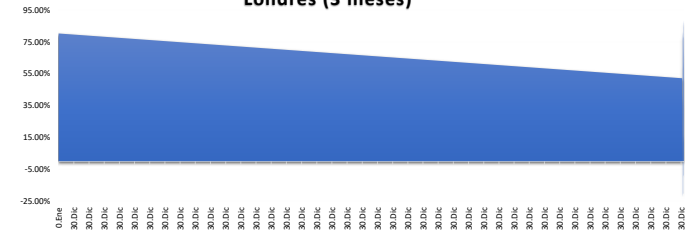
** PER se utiliza en el mercado de valores y moneda original del Instrumento
*Leyenda: Variación 1D: 1 Día; 5D: 5 Días; 1M: 1 Mes; YTD: Var. % a la fecha

Índices Sectoriales

| | Cierre | 1 D* | 5 D* | 1 M* | YTD* | Beta |
|----------------------------------|----------|--------|--------|--------|---------|------|
| S&P/BVL Consumer Index | 1,296.71 | -0.11% | -0.60% | 2.01% | 5.12% | 0.34 |
| S&P/BVL Industrial Index | 232.27 | 0.04% | 0.07% | 0.32% | -5.90% | 0.19 |
| S&P/BVL Financials Index | 1,097.38 | 1.21% | 1.36% | 7.10% | 14.80% | 1.47 |
| S&P/BVL Construction Index | 211.92 | -0.17% | -0.59% | -1.35% | -12.83% | 0.15 |
| S&P/BVL Public Services Index | 1,067.68 | -0.30% | -1.10% | -0.87% | 37.91% | 0.45 |
| S&P/BVL Mining Index | 468.69 | -0.44% | 6.47% | 12.72% | 18.64% | 1.60 |
| S&P/BVL Electric Utilities Index | 1,042.32 | -0.30% | -1.10% | -0.87% | 37.91% | 0.45 |

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Fuente: Refinitiv

Correlación Rend. Índice Minero vs Índice de Metales de Londres (3 meses)



Fuente: Refinitiv

Rating Crédito Latinoamérica

CLASIFICACIONES DE RIESGO

| País | Moody/s | Fitch | S&P |
|-----------|---------|-------|------|
| Perú | A | BBB | BBB |
| México | Baa2 | BBB- | BBB |
| Venezuela | WR | WD | NR |
| Brazil | BB | BB | BB- |
| Colombia | BB+ | BB+ | BB+ |
| Chile | AA- | A- | A |
| Argentina | CCC | WD | CCC- |
| Panamá | WD | BBB- | BBB |

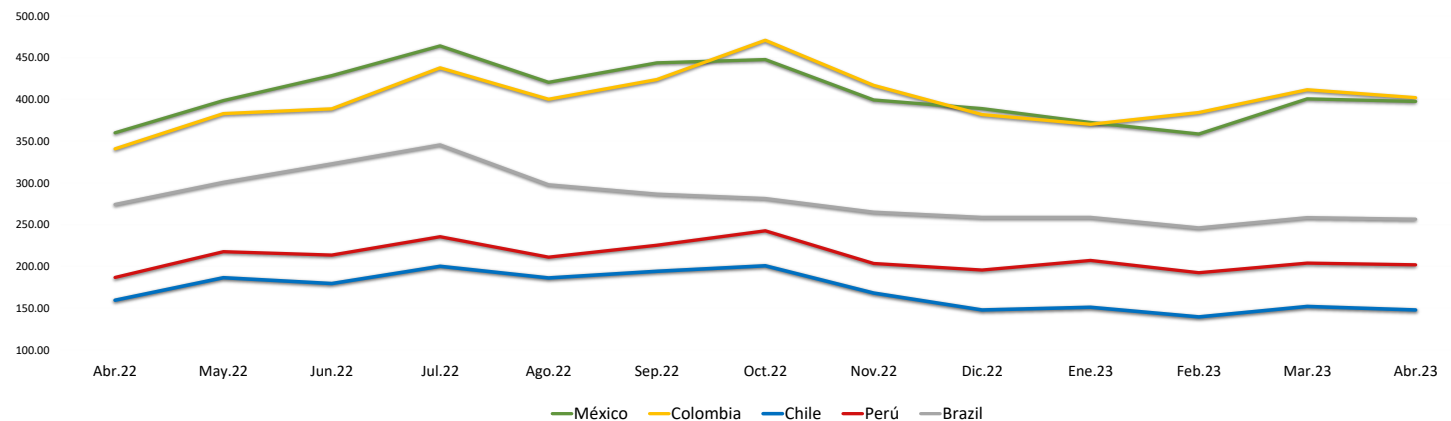
Fuente: Refinitiv, Bloomberg

Leyenda

| | Moody/s | Fitch | S&P |
|-------------------------------------|---------|-------|------|
| Prime | Aaa | AAA | AAA |
| Alto Grado | Aa1 | AA+ | AA+ |
| | Aa2 | AA | AA |
| | Aa3 | AA- | AA- |
| Grado Alto Medio | A1 | A+ | A+ |
| | A2 | A | A |
| | A3 | A- | A- |
| Grado Bajo Medio | Baa1 | BBB+ | BBB+ |
| | Baa2 | BBB | BBB |
| | Baa3 | BBB- | BBB- |
| Sin Grado de Inversión Especulativo | Ba1 | BB+ | BB+ |
| | Ba2 | BB | BB |
| | Ba3 | BB- | BB- |
| Altamente Especulativo | B1 | B+ | B+ |
| | B2 | B | B |
| | B3 | B- | B- |
| Riesgo Sustancial | Caa1 | CCC+ | CCC+ |
| | Caa2 | CCC | CCC |
| | Caa3 | CCC- | CCC- |
| Extremadamente Especulativo | Ca | CC | CC |
| | | C | |
| Poca esperanzas de Pago | | RD | SD |
| | | | |
| Impago | C | DD | D |
| | | DD | |
| Sin Clasificar | WR | D | NR |
| | | | |

Fuente: Refinitiv, Bloomberg

Riesgo País Latinoamérica (pbs)



| | Abr.22 | May.22 | Jun.22 | Jul.22 | Ago.22 | Sep.22 | Oct.22 | Nov.22 | Dic.22 | Ene.23 | Feb.23 | Mar.23 | Abr.23 |
|----------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|
| Perú | 186.67 | 217.55 | 213.55 | 235.43 | 211.00 | 225.27 | 242.59 | 203.41 | 195.50 | 207.05 | 192.30 | 203.83 | 201.90 |
| Brazil | 274.06 | 300.64 | 322.82 | 345.48 | 297.70 | 286.56 | 281.30 | 264.90 | 258.64 | 258.64 | 246.10 | 258.35 | 256.55 |
| Chile | 159.44 | 186.32 | 179.32 | 200.10 | 186.09 | 194.05 | 200.69 | 167.97 | 147.82 | 150.95 | 139.45 | 152.00 | 147.75 |
| Colombia | 340.78 | 383.05 | 388.73 | 437.86 | 400.26 | 423.83 | 470.84 | 416.81 | 381.77 | 370.18 | 384.35 | 411.61 | 402.15 |
| México | 360.00 | 398.59 | 428.41 | 464.10 | 420.43 | 443.77 | 447.72 | 399.31 | 389.00 | 372.32 | 358.55 | 400.70 | 397.60 |

Fuente: BCRP