

LATINOAMERICA

Lima, 25 de Setiembre de 2023

Perú: El índice General de la BVL finalizó la sesión de hoy con un resultado positivo de +0.31%. El índice mantiene una tendencia positiva acumulada anual de +6.45% en moneda local y una tendencia acumulada positiva de +7.26% en moneda ajustada en dólares. Con respecto al S&P/BVL Perú SEL varió en +0.44% mientras que el S&P/BVL LIMA 25 en -0.02%. El spot PEN alcanzó S/3.7775. Titular: Inversión en puertos supera la de años previos: radiografía del sector.

Chile: El índice IPSA culminó el día con un retorno negativo de -0.79%. Los sectores más perjudicados de la jornada fueron Energía (-2.04%) y Servicios de comunicación(-1.93%). Las acciones con el peor desempeño fueron Compañía Sud Americana de Vapo (-4.69%) y CAP SA (-3.28%). Titular: Carolina Godoy, economista de Credicorp Capital: "Deloitte-Cadem: los empresarios creen que la inestabilidad política es el principal problema para la economía chilena".

Colombia: El índice COLCAP concluyó la sesión con un retorno positivo de +0.90%. Los sectores más beneficiados de la jornada fueron Materiales (+1.78%) y Energía (+1.44%). Las acciones con mejor desempeño fueron Bolsa de Valores de Colombia (+9.62%) y Cementos Argos SA (+6.19%). Titular: Desaceleración económica congelaría la lucha contra la pobreza.

México: El índice IPC cerró el día en terreno negativo de -0.60%. Los sectores más perjudicados de la jornada fueron Bienes inmobiliarios (-2.31%) y Servicios de comunicación (-2.19%). Las acciones con peor desempeño fueron Controladora Vuela Cia de Avia (-5.19%) y Quálitas Controladora SAB (-4.63%). Titular: Los estados del sur crecen al doble de la economía mexicana: Gabriel Yorlo.

Brazil: El índice IBOVESPA cerró el día en terreno negativo de -0.07%. Los sectores más perjudicados de la jornada fueron Materiales (-1.51%) y Productos de consumo no básico (-0.90%). Las acciones con peor desempeño fueron Globex Utilidades SA (-13.24%) y Magazine Luiza SA (-4.02%). Titular: Las empresas aumentan la inversión social a 4.000 millones de reales al año.

Renta Variable

| Más Subieron | Bolsa | Mon. | Precio | ▲% |
|------------------|-------|------|-----------|-------|
| ENEL CHILE SA | SGO | CLP | 47.35 | 2.93% |
| WALMART DE MEXIC | MEX | MXN | 69.25 | 2.90% |
| PARQUE ARAUCO | SGO | CLP | 1,175.00 | 2.79% |
| BANCOLOMBIA-PREF | COL | COP | 31,400.00 | 2.61% |
| GRUPO ENERJIA BO | COL | COP | 1,879.00 | 2.12% |

Fuente: Refinitiv

| Más Bajaron | Bolsa | Mon. | Precio | ▼% |
|-----------------|-------|------|--------|--------|
| AERO DEL PA MEX | MEX | MXN | 305 | -2.08% |
| EMPRESAS COPEC | SGO | CLP | 5,880 | -2.00% |
| ENTEL SGO | SGO | CLP | 3,125 | -1.88% |
| SONDA SA | SGO | CLP | 406 | -1.79% |
| GRUPO AERG MEX | MEX | MXN | 181 | -1.63% |

Fuente: Refinitiv

| Por Monto Negociado | Bolsa | Monto (US\$) |
|---------------------|-------|--------------|
| GRUPO F BANORT-O | MEX | 59,235.74 |
| WALMART DE MEXIC | MEX | 50,463.90 |
| FOMENTO ECON-UBD | MEX | 19,981.68 |
| ARCA CONTINENTAL | MEX | 19,752.40 |
| CEMEX SAB-CPO | MEX | 15,477.23 |

Fuente: Refinitiv

| Por Volumen | Bolsa | Volumen |
|------------------|-------|---------------|
| COLBUN SA | SGO | 78,632,853.00 |
| ENEL CHILE SA | SGO | 65,756,703.00 |
| BANCO DE CHILE | SGO | 53,888,083.00 |
| BANCO SANTANDER | SGO | 52,427,692.00 |
| ENEL AMERICAS SA | SGO | 30,212,563.00 |

Fuente: Refinitiv

ETFs

| | Mon. | Cierre | 1 D | 5 D | 1 M | YTD | Bolsa |
|--|------|--------|--------|--------|---------|---------|-------|
| ISHARES MSCI ALL PERU CAPPED | USD | 30.42 | -0.29% | -4.15% | -6.17% | 6.25% | PCQ |
| ISHARES MSCI CHILE CAPPED | USD | 25.86 | -1.07% | -4.01% | -11.44% | 3.88% | BTQ |
| GLOBAL X MSCI COLOMBIA | USD | 20.86 | -0.09% | -1.60% | -2.29% | -30.11% | PCQ |
| ISHARES MSCI MEXICO CAPPED | USD | 151.32 | -1.71% | -0.05% | -4.97% | 26.43% | LSE |
| ISHARES MSCI EMERGING MARKETS | USD | 38.30 | -0.44% | -2.00% | -2.72% | -3.65% | PCQ |
| VANGUARD FTSE EMERGING MARKETS | CAD | 31.92 | -0.62% | -1.91% | -2.86% | 0.19% | TOR |
| ISHARES CORE MSCI EMERGING MARKETS | USD | 48.04 | -0.39% | -2.00% | -2.18% | -2.20% | PCQ |
| ISHARES JP MORGAN EMERGING MARKETS BONDS | USD | 83.33 | -0.57% | -1.37% | -2.13% | -5.91% | NMQ |
| MORGAN STANLEY EMERGING MARKETS DOMESTIC | USD | 4.47 | -1.32% | -5.10% | -5.89% | 0.22% | NYQ |
| ISHARES MSCI BRAZIL ETF | USD | 31.00 | -0.55% | -3.91% | 0.19% | 2.48% | PCQ |

Fuente: Refinitiv

Principales índices

| | Cierre | 1 D | 5 D | 1 M | YTD | Cap. Burs. (US\$ Mill.) |
|-----------------------|-----------|--------|--------|---------|---------|-------------------------|
| ▼ IPSA (Chile) | 5,785.84 | -0.79% | -3.61% | -6.92% | 21.96% | 110,891 |
| ▼ IGPA (Chile) | 29,394.43 | -0.74% | -3.67% | -7.09% | 20.57% | 135,499 |
| ▲ COLSC (Colombia) | 758.60 | 0.93% | -0.72% | -10.22% | -20.37% | 3,239 |
| ▲ COLCAP (Colombia) | 1,100.33 | 0.90% | 0.03% | -3.95% | -27.20% | 60,386 |
| ▲ S&P/BVL LIMA (Peru) | 22,707.11 | 0.31% | -0.99% | -2.23% | 13.32% | 108,036 |
| ▲ S&P/BVL SEL (Peru) | 593.23 | 0.44% | -0.14% | -1.49% | 13.29% | 89,525 |
| ▲ S&P/BVL LIMA 25 | 30,614.08 | -0.02% | -0.84% | -1.83% | 7.11% | 106,636 |
| ▼ IPC (México) | 51,367.46 | -0.60% | -0.61% | -3.59% | 4.71% | 393,250 |
| ▼ S&P MILA 40 | 469.72 | -1.07% | -4.74% | -7.66% | -1.12% | 219,456 |
| ▼ IBOVESPA (Brazil) | 23,348.83 | -1.0% | -5.1% | -0.8% | 16.7% | 675,518 |

*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) | 3.76 | 0.00% | 1.47% | 1.83% | -1.56% |
| ▲ Peso Chileno (CLP) | 902.40 | 0.89% | 2.12% | 5.37% | 4.08% |
| ▲ Peso Colombiano (COP) | 4,054.40 | 1.52% | 3.92% | 0.36% | -0.72% |
| ▲ Peso Mexicano (MXN) | 17.38 | 1.06% | 1.46% | 2.01% | -14.72% |
| ▲ Real Brasileiro (BRL) | 4.97 | 0.71% | 2.36% | 0.17% | -3.71% |

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

Fuente: Refinitiv

Renta Fija

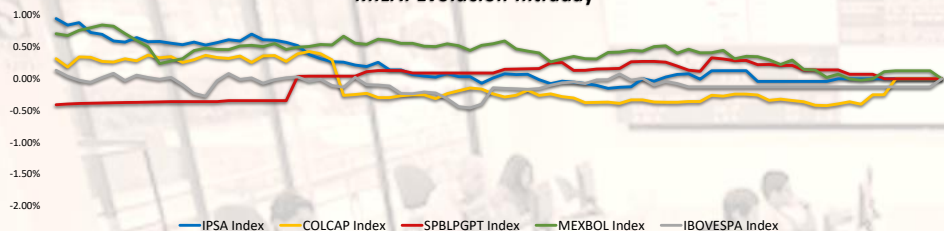
| Instrumento | Moneda | Precio | Bid Yield (%) | Ask Yield (%) | Duración |
|-----------------------|--------|--------|---------------|---------------|----------|
| PERU 7.35 07/21/25 | USD | 5.75 | 102.65 | 549.8% | 1.72 |
| PERU 4.125 08/25/27 | USD | 5.58 | 95.02 | 545.6% | 3.64 |
| PERU 8.75 11/21/33 | USD | 6.22 | 120.03 | 598.7% | 7.05 |
| PERU 6.55 03/14/37 | USD | 6.12 | 104.07 | 602.3% | 8.77 |
| PERU 5.625 11/18/2050 | USD | 6.07 | 94.61 | 597.2% | 13.58 |
| CHILE 2.45 01/31/31 | USD | 5.39 | 82.58 | 529.6% | 6.67 |
| CHILE 3.125 01/21/26 | USD | 5.45 | 95.02 | 538.8% | 2.24 |
| CHILE 3.625 10/30/42 | USD | 6.04 | 73.74 | 589.3% | 12.67 |
| COLOM 11.85 03/09/28 | USD | 7.64 | 115.89 | 750.6% | 3.64 |
| COLOM 10.375 01/28/33 | USD | 8.45 | 112.98 | 791.8% | 6.32 |
| COLOM 7.375 09/18/37 | USD | 8.18 | 94.37 | 792.0% | 8.76 |
| COLOM 6.125 01/18/41 | USD | 8.31 | 80.71 | 810.8% | 9.99 |
| MEX 4 10/02/23 | MXV | 5.22 | 84.63 | 516.0% | 7.30 |
| MEX5.55 01/45 | USD | 6.69 | 88.26 | 653.1% | 12.00 |

Fuente: Refinitiv

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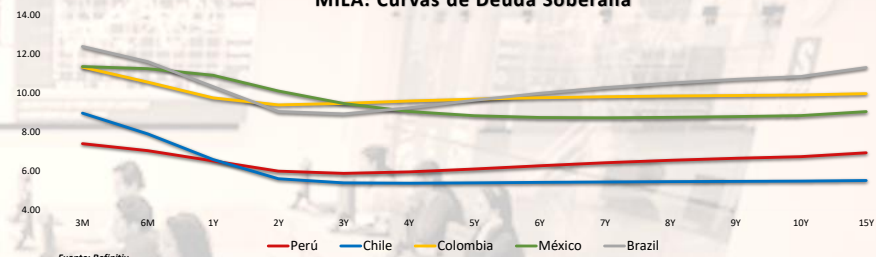
El contenido del presente documento es únicamente informativo. Los datos y opiniones expresados no deben ser interpretados como recomendaciones para la toma de decisiones futuras. Bajo ninguna circunstancia, el Laboratorio de Mercado de Capitales de la Universidad de Lima se hará responsable por el uso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

MILA: Evolución Intraday



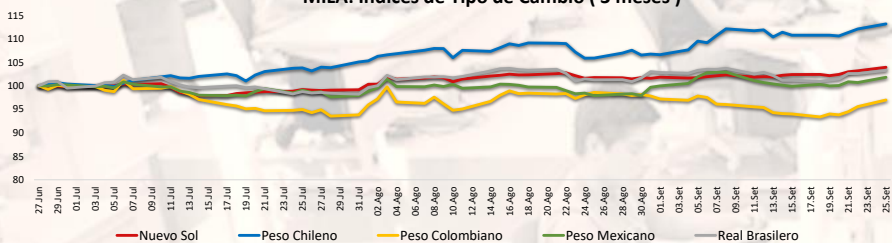
Fuente: Refinitiv

MILA: Curvas de Deuda Soberana



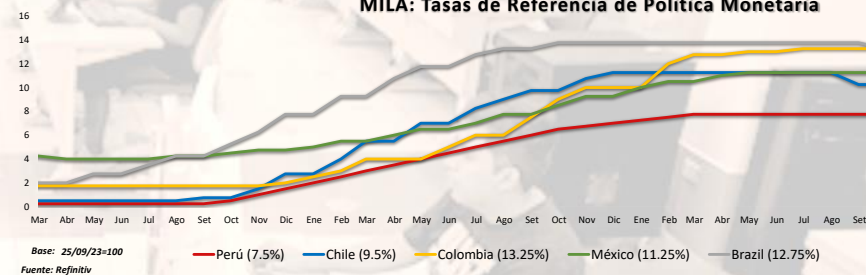
Fuente: Refinitiv

MILA: Índices de Tipo de Cambio (3 meses)



Fuente: Refinitiv

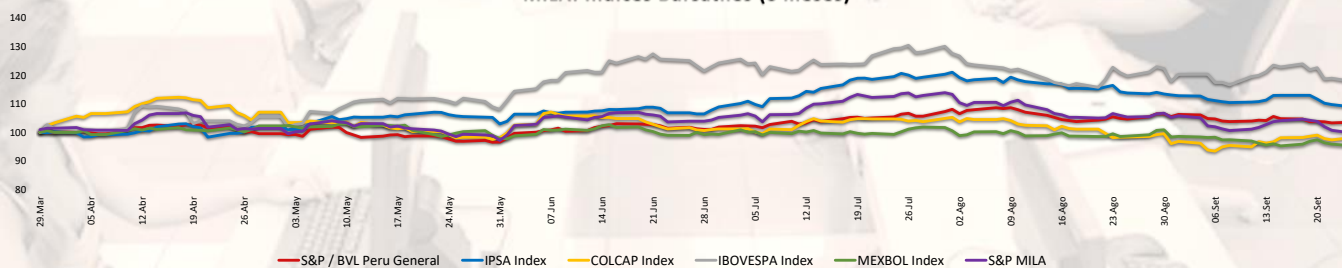
MILA: Tasas de Referencia de Política Monetaria



Base: 25/09/23=100

Fuente: Refinitiv

MILA: Índices Bursátiles (6 meses)



Fuente: Refinitiv, Bloomberg

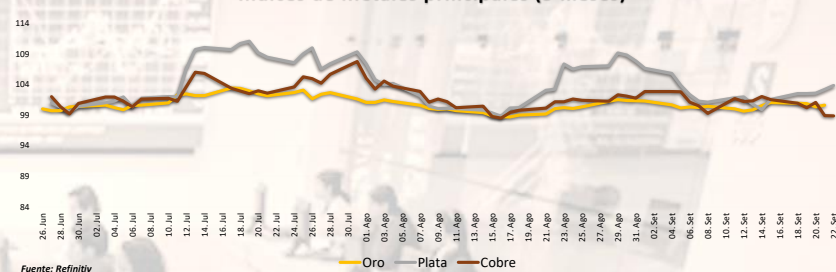
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Mercado Evolución Intraday (var %)



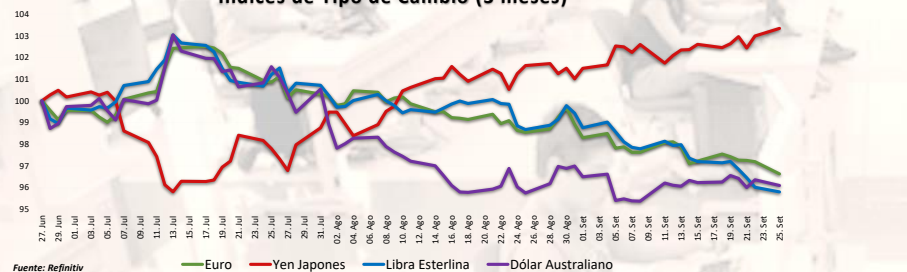
Fuente: Refinitiv, Bloomberg

Índices de Metales principales (3 meses)



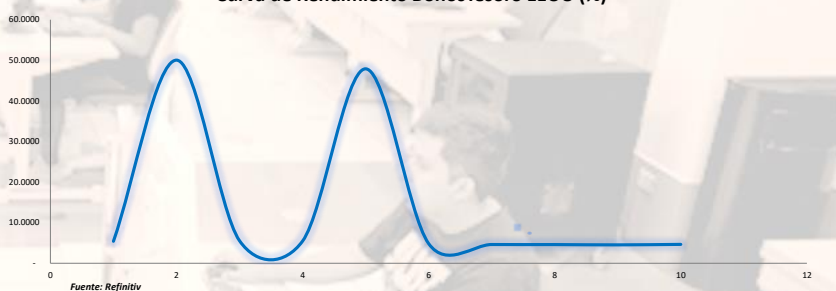
Fuente: Refinitiv

Índices de Tipo de Cambio (3 meses)



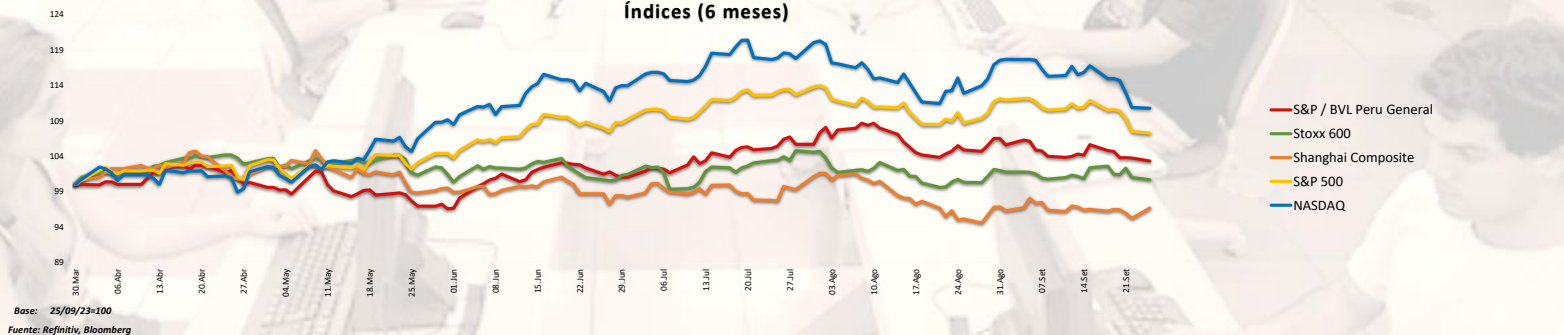
Fuente: Refinitiv

Curva de Rendimiento Bonos Tesoro EEUU (%)



Fuente: Refinitiv

Índices (6 meses)



Base: 25/09/23=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 |
|------------|--------|--------|--------|--------|--------|---------|------------|-----------|-------|---------------------------------|------------------|----------------------------------|----------------------|----------------------|
| ALICORCLM | S/. | 6.20 | 0.00% | 0.16% | -3.13% | -4.15% | 5.00% | 1,985 | 0.63 | 4.50 | 8.18 | 8,125 | Industrial | -7.53% |
| BACKUSILM | S/. | 21.50 | -2.32% | -4.02% | -6.52% | -7.71% | 90.00% | 2,615 | 0.42 | 6.98 | 0.00 | 11,862 | Industriales | -8.78% |
| BAP | US\$ | 132.16 | 0.34% | -3.46% | -7.28% | -2.58% | 90.00% | 187,919 | 1.01 | 5.14 | 7.12 | 28,186,864 | Diversas | -11.19% |
| BVN | S/. | 1.48 | 0.00% | -2.63% | -4.52% | 2.20% | 85.00% | 156,841 | 0.71 | 7.93 | 0.00 | 24,376 | Bancos y Financieras | 2.57% |
| CASAGRCLM | S/. | 1.48 | 0.00% | -2.63% | -4.52% | 2.20% | 85.00% | 156,841 | 0.71 | 7.93 | 0.00 | 24,376 | Bancos y Financieras | 2.57% |
| BBVACLIM | S/. | 1.48 | 0.00% | -2.63% | -4.52% | 2.20% | 85.00% | 156,841 | 0.71 | 7.93 | 0.00 | 24,376 | Bancos y Financieras | 2.57% |
| CORAREILM | S/. | 1.05 | 0.00% | 0.00% | -4.55% | -23.90% | 80.00% | 57,600 | 0.99 | 3.29 | 0.00 | 9,319 | Industriales | -35.52% |
| CPACK | US\$ | 5.15 | -0.19% | -0.19% | -4.10% | -0.23% | 90.00% | 5,612 | 0.48 | 10.97 | 26.46 | 47,662 | Industriales | -6.49% |
| EVERDECLM | US\$ | 30.35 | 0.00% | 0.66% | 0.49% | 6.72% | 85.00% | 5,383 | 1.08 | 5.29 | 8.03 | 91,869 | Mineras | -1.46% |
| ENGPECLM | S/. | 3.88 | 0.78% | 0.26% | -2.89% | 14.25% | 90.00% | 8,062 | 0.69 | 4.76 | 0.00 | 12,402 | Servicios Públicos | 36.97% |
| ENDISPCILM | US\$ | 30.35 | 0.00% | 0.66% | 0.49% | 6.72% | 85.00% | 5,383 | 1.08 | 5.29 | 8.03 | 91,869 | Mineras | -1.46% |
| FERREYCLM | S/. | 2.45 | -0.41% | 0.00% | -3.54% | 15.51% | 90.00% | 254,920 | 0.99 | 9.69 | 5.55 | 36,267 | Diversas | 1.58% |
| AENZACLIM | S/. | 0.64 | 0.00% | 1.59% | 28.00% | -22.89% | 65.00% | 64,670 | 0.60 | 0.00 | 0.00 | 20 | Diversas | -30.80% |
| IFS | US\$ | 23.82 | 0.85% | 0.97% | 1.66% | 1.36% | 90.00% | 53,376 | 1.07 | 5.00 | 6.22 | 2,379,277 | Diversas | -10.26% |
| INRETCILM | US\$ | 31.00 | -1.59% | -4.62% | -8.55% | -3.64% | 80.00% | 10 | 0.74 | 2.63 | 13.49 | 5,396 | Diversas | -12.56% |
| LUSURCLIM | S/. | 16.00 | 0.88% | 0.88% | 1.54% | 11.32% | 85.00% | 91 | 0.56 | 7.43 | 0.00 | 4,765 | Servicios Públicos | -0.78% |
| MINSURILM | S/. | 3.85 | 0.00% | -1.28% | 0.00% | 8.45% | 90.00% | 34,142 | 1.08 | 9.78 | 20.19 | 13,387 | Mineras | -14.63% |
| SCCO.K | US\$ | 74.50 | -0.31% | -6.48% | -7.05% | 23.36% | 90.00% | 1,213,180 | 1.30 | 5.35 | 18.41 | 80,652,483 | Mineras | 42.65% |
| SIDERCLM | S/. | 1.10 | 0.92% | -5.98% | -8.33% | -31.68% | 85.00% | 18,114 | 0.84 | 49.37 | 0.00 | 5,963 | Industriales | -29.61% |
| UNACMCLM | S/. | 2.76 | 0.00% | 0.00% | 1.23% | 10.03% | 10.00% | 0 | -0.02 | 4.08 | 0.00 | NULL | Diversas | -1.56% |
| VOUCACLIM | S/. | 2.76 | 0.00% | 0.00% | 1.23% | 10.03% | 10.00% | 0 | -0.02 | 4.08 | 0.00 | NULL | Diversas | -1.56% |
| BROCALCLM | S/. | 1.48 | 0.00% | -2.63% | -4.52% | 2.20% | 85.00% | 156,841 | 0.71 | 7.93 | 0.00 | 24,376 | Bancos y Financieras | 2.57% |
| CORARECLM | S/. | 1.48 | 0.00% | -2.63% | -4.52% | 2.20% | 85.00% | 156,841 | 0.71 | 7.93 | 0.00 | 24,376 | Bancos y Financieras | 2.57% |
| ENGIECLM | S/. | 3.53 | 0.00% | 0.86% | 5.37% | 48.14% | 90.00% | 30,005 | 0.93 | 8.19 | 5.14 | 40,270 | Servicios Públicos | -15.79% |
| GBVACLIM | S/. | 0.64 | 0.00% | 1.59% | 28.00% | -22.89% | 65.00% | 64,670 | 0.60 | 0.00 | 0.00 | 20 | Diversas | -30.80% |

Cantidad de Acciones: 25
Fuente: Refinitiv

Subieron
Mantuvieron
Bajaron

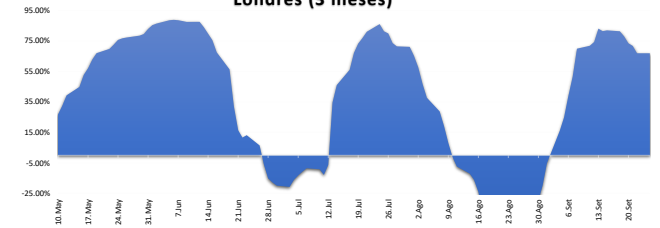
** PER se utiliza en el mercado de valores y moneda original del instrumento
*Leyenda: Variación 1D: 1 Día; 5D: 5 Días; 1M: 1 Mes; YTD: Var. % a la fecha

Indices Sectoriales

| | Cierre | 1 D* | 5 D* | 1 M* | YTD* | Beta |
|----------------------------------|----------|--------|--------|--------|--------|------|
| S&P/BVL Consumer Index | 1,183.05 | -0.95% | -2.28% | -4.99% | -4.09% | 0.24 |
| S&P/BVL Industrial Index | 241.91 | 0.01% | -0.58% | 1.04% | -2.00% | 0.11 |
| S&P/BVL Financials Index | 980.21 | 1.09% | -0.57% | -5.33% | 2.55% | 1.56 |
| S&P/BVL Construction Index | 219.83 | 0.26% | -0.75% | 2.94% | -9.57% | 0.03 |
| S&P/BVL Public Services Index | 1,084.65 | 0.21% | 0.46% | 2.41% | 40.11% | 0.32 |
| S&P/BVL Mining Index | 462.62 | 0.30% | -3.55% | -3.34% | 17.10% | 1.72 |
| S&P/BVL Electric Utilities Index | 1,058.89 | 0.21% | 0.46% | 2.41% | 40.11% | 0.32 |

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

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



Fuente: Refinitiv

Rating Crédito Latinoamérica

CLASIFICACIONES DE RIESGO

| País | Moody's | Fitch | S&P |
|-----------|---------|-------|------|
| Perú | A | BBB | BBB |
| México | A+ | 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 |

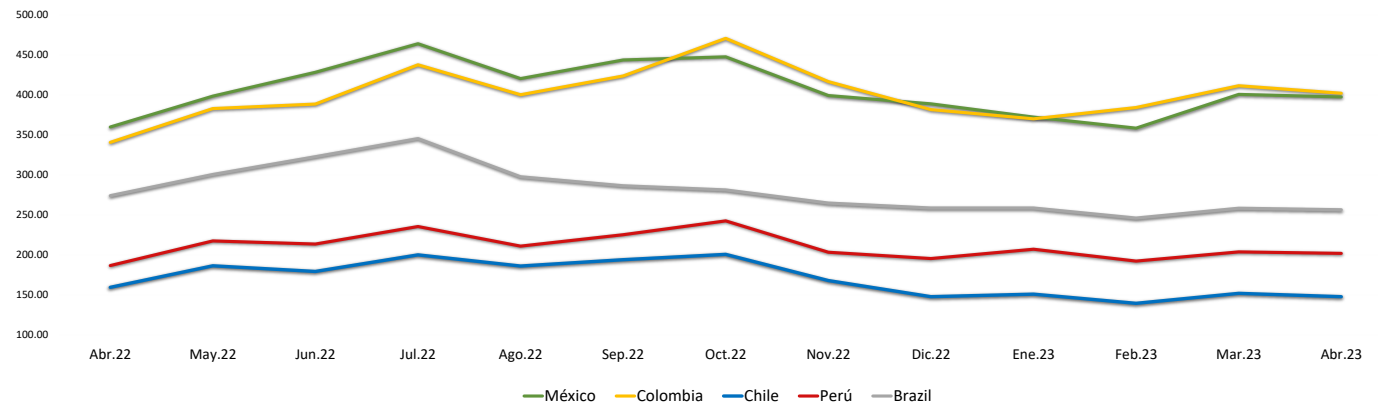
Fuente: Refinitiv, Bloomberg

Leyenda

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

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