



**Titularizadora**  
COLOMBIANA

REPORTE DIARIO DE RIESGO DE MERCADO

31/03/24

| PORTAFOLIO TITULARIZADORA - (Con Subordinados) |                        |                       |                       |
|--|------------------------|-----------------------|-----------------------|
|  | Posición               | VaR 10 días           | Límite VaR            |
| <b>MONEY MARKET</b>                            | 12,324,912,404         | -1,052,354            |                       |
| Deuda Privada DTF/IBR/IPC                      | 9,205,105,000          | -139,853,236          |                       |
| Deuda Privada TF                               | 53,349,434,224         | -1,381,869,202        |                       |
| <b>DEUDA PÚBLICA TASA FIJA</b>                 | 497,055,000            | -15,715,215           |                       |
| <b>DEUDA PÚBLICA UVR</b>                       | 2,659,872,591          | -16,941,770           |                       |
| Pesos / TECH                                   | 64,756,288,626         | -1,277,076,259        |                       |
| TIPS UVR                                       | 16,437,532,872         | -714,968,121          |                       |
| Títulos Inmobiliarios - TIN                    | -                      | -                     |                       |
| <b>TOTAL</b>                                   | <b>159,230,200,717</b> | <b>-3,547,476,158</b> | <b>-5,500,000,000</b> |