

|                                                                                                                       |                                                       |                       |                       |                   |
|-----------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------|-----------------------|-----------------------|-------------------|
|  <b>Titularizadora</b><br>COLOMBIANA | <b>REPORTE DIARIO DE RIESGO DE MERCADO</b>            |                       |                       | <b>31/07/2026</b> |
|                                                                                                                       | <b>PORTAFOLIO TITULARIZADORA - (Con Subordinados)</b> |                       |                       |                   |
|                                                                                                                       | <b>Posición</b>                                       | <b>VaR 10 días</b>    | <b>Límite VaR</b>     |                   |
| <b>MONEY MARKET</b>                                                                                                   | 22,580,334,182                                        | -1,434,156            |                       |                   |
| Deuda Privada DTF/IBR/IPC                                                                                             | 12,698,286,018                                        | -532,238,841          |                       |                   |
| Deuda Privada TF                                                                                                      | 17,086,020,175                                        | -430,655,277          |                       |                   |
| <b>DEUDA PÚBLICA TASA FIJA</b>                                                                                        | 12,443,993,020                                        | -883,132,500          |                       |                   |
| <b>DEUDA PÚBLICA UVR</b>                                                                                              | -                                                     | -                     |                       |                   |
| Pesos / TECH                                                                                                          | 25,181,759,586                                        | -1,007,440,430        |                       |                   |
| TIPS UVR                                                                                                              | 15,988,913,977                                        | -510,642,593          |                       |                   |
| Títulos Inmobiliarios - TIN                                                                                           | -                                                     | -                     |                       |                   |
| <b>TOTAL</b>                                                                                                          | <b>105,979,306,958</b>                                | <b>-3,365,543,797</b> | <b>-7,500,000,000</b> |                   |