

**PORTAFOLIO TITULARIZADORA - (Con Subordinados)**

|                                | Posición               | VaR 10 días           | Límite VaR            |
|--------------------------------|------------------------|-----------------------|-----------------------|
| <b>MONEY MARKET</b>            | 18,908,765,327         | -1,533,753            |                       |
| Deuda Privada DTF/IBR/IPC      | 8,056,920,000          | -312,646,112          |                       |
| Deuda Privada TF               | 21,978,060,442         | -578,708,830          |                       |
| <b>DEUDA PÚBLICA TASA FIJA</b> | 12,674,257,520         | -838,175,038          |                       |
| <b>DEUDA PÚBLICA UVR</b>       | -                      | -                     |                       |
| Pesos / TECH                   | 24,334,215,494         | -989,656,560          |                       |
| TIPS UVR                       | 15,384,763,065         | -470,985,538          |                       |
| Títulos Inmobiliarios - TIN    | -                      | -                     |                       |
| <b>TOTAL</b>                   | <b>101,336,981,848</b> | <b>-3,191,705,831</b> | <b>-7,500,000,000</b> |

