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|  | n17 | | | | | | | | | | | - |  | |
| Informe de Riesgo | | | | | | **marzo de 2024** | | | | |
| **TIPS PESOS N17**\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_ | | | | | | | | | | |
| $millones de pesos | | | | | | Edad de la emisión: 72 meses | | | | |
| Saldo de capital cartera: | | | | | | | | | | $70,051 millones | Cobeturas Externas | |
| Mora >120 días: | | | | | | | | | | | $5,402 millones |
| Saldos y cobertura \_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_ | | | | | | | Avalúo BRP | | | | $ |
| TIPS | Tasa | Saldo Inicial | | Actual | Participación | | Amortización | | Cobertura Vigente\* | | |
| A-2028: | 6.57% | $277,095.7 | $21,198.2 | | | 35.6% | 92.3% | | | A | 304.97% | TC | 212 |
| B-2033: | 10.81% | $30,788.3 | $30,788.3 | | | 51.7% | 0.0% | | | A + B | 124.36% |
| MZ-2033: | 12.50% | $6,003.7 | $6,003.7 | | | 10.1% | 0.0% | | A + B + MZ | | 111.48% |
| C-2033: | 15.00% | $1,539.3 | $1,539.3 | | | 2.6% | 0.0% | A + B + MZ + C | | | 108.60% |

Prepago\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_

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