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|  | v5 | | |  |
| Informe de Riesgo | **marzo de 2024** | |
| **TIV PESOS V5**\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_ | | |
| $millones de pesos | Edad de la emisión: 4 meses | |
| Saldo de capital cartera: | | $54,800 millones |
| Mora >90 días: | | $150 millones |

Saldos y cobertura \_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_\_

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| TIV | Tasa | Saldo Inicial | Actual | Participación | Amortización | Cobertura Vigente\* | | Cobeturas Externas | 608 |
| A-2028: | 15.80% | $50,000.0 | $40,565.8 | 75.3% | 18.9% | A | 134.72% | TC |
| B1-2033: | 17.30% | $3,164.5 | $3,164.5 | 5.9% | 0.0% | A + B1 | 124.97% |
| B2-2033: | 18.30% | $5,696.2 | $5,696.2 | 10.6% | 0.0% | A + B1 + B2 | 110.57% |
| B3-2033: | 19.30% | $4,430.3 | $4,430.3 | 8.2% | 0.0% | A + B1 + B2 + B3 | 101.47% |

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

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| |  |  |  |  |  |  |  |  |  |  |  |  |  | | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | |  | **Observado febrero** | | | **Media**  **móvil 12 meses** | | | | **Prepago pp**  **de la emisión** | | | **Escenario valoración marzo** | | | **25.22%** | | | **26.87%** | | | | **24.30%** | | | **23.78%** | | |  |  |  |  |  |  |  | |  | | | | |  |  |  |  |  |  |  |  |  |  |  |  |  | |  |  |  |  |  |  |  |  |  |  |  |  |  | | | | |  |  |  |  |  |  |  |  |  |  |  |
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