



## Boletín Normativo

### No. 030/ Julio 31 de 2024

De conformidad con lo previsto en los artículos 1.4.4., 1.4.5. y 1.4.10. del Reglamento de Funcionamiento de la Cámara de Riesgo Central de Contraparte de Colombia S.A. – CRCC S.A., se publica:

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| 29  | <b>ASUNTO:</b> MODIFICACIÓN DE LOS ARTÍCULOS 4.5.3.1. Y 4.5.3.4. DE LA CIRCULAR ÚNICA DE LA CÁMARA DE RIESGO CENTRAL DE CONTRAPARTE DE COLOMBIA S.A. – CRCC S.A., POR MEDIO DE LOS CUALES SE ACTIVA LA ACEPTACIÓN DE OPERACIONES DE CONTADO Y TTV SOBRE LAS ACCIONES GOOGL Y PBR PARA SU COMPENSACIÓN Y LIQUIDACIÓN A PARTIR DEL PRIMERO (1) DE AGOSTO DE 2024. | 62      |



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### **MODIFICACIÓN DE LOS ARTÍCULOS 4.5.3.1. Y 4.5.3.4. DE LA CIRCULAR ÚNICA DE LA CÁMARA DE RIESGO CENTRAL DE CONTRAPARTE DE COLOMBIA S.A. – CRCC S.A., POR MEDIO DE LOS CUALES SE ACTIVA LA ACEPTACIÓN DE OPERACIONES DE CONTADO Y TTV SOBRE LAS ACCIONES DE GOOGL Y PBR PARA SU COMPENSACIÓN Y LIQUIDACIÓN A PARTIR DEL PRIMERO (1) DE AGOSTO DE 2024.**

De conformidad con lo previsto en los artículos 1.4.4., 1.4.5. y 1.4.10. del Reglamento de Funcionamiento de la Cámara de Riesgo Central de Contraparte de Colombia S.A. - CRCC S.A. se publica la modificación de los artículos 4.5.3.1. y 4.5.3.4. de la Circular Única de la Cámara de Riesgo Central de Contraparte de Colombia s.a. – CRCC S.A., por medio de los cuales se activa la aceptación de operaciones de Contado y TTV sobre las Acciones de GOOGL Y PBR para su compensación y liquidación a partir del primero (1) de agosto de 2024.

**Artículo Primero.** Modifíquese el Artículo 4.5.3.1. de la Circular Única de la Cámara de Riesgo Central de Contraparte de Colombia S.A. – CRCC S.A., así:

#### **"Artículo 4.5.3.1. Parámetros para el cálculo de la Garantía por Posición aplicables a las Operaciones del Segmento de Renta Variable.**

Los Parámetros utilizados para el cálculo de la Garantía por Posición para los Activos pertenecientes al Segmento de Renta Variable son los siguientes:

1. Grupo de compensación, Fluctuación Total y Fluctuación para llamados a Garantías Extraordinarias para Operaciones Repo.

| Activo de Renta Variable | Multiplicador | Nominal | N.º de Escenarios | Tipo de Fluctuación | Fluctuación Total |
|--------------------------|---------------|---------|-------------------|---------------------|-------------------|
| BCOLOMBIA                | 1             | 1       | 3                 | Porcentual          | 14.60%            |
| BOGOTA                   | 1             | 1       | 3                 | Porcentual          | 11.90%            |
| CELSIA                   | 1             | 1       | 3                 | Porcentual          | 10.60%            |



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|            |   |   |   |            |        |
|------------|---|---|---|------------|--------|
| CEMARGOS   | 1 | 1 | 3 | Porcentual | 12.20% |
| CNEC       | 1 | 1 | 3 | Porcentual | 15.10% |
| CORFICOLCF | 1 | 1 | 3 | Porcentual | 13.70% |
| ECOPETROL  | 1 | 1 | 3 | Porcentual | 14.00% |
| GEB        | 1 | 1 | 3 | Porcentual | 10.90% |
| GRUPOARGOS | 1 | 1 | 3 | Porcentual | 14.10% |
| GRUPOSURA  | 1 | 1 | 3 | Porcentual | 15.60% |
| GXTESCOL   | 1 | 1 | 3 | Porcentual | 4.70%  |
| HCOLSEL    | 1 | 1 | 3 | Porcentual | 15.30% |
| ICOLCAP    | 1 | 1 | 3 | Porcentual | 10.70% |
| ISA        | 1 | 1 | 3 | Porcentual | 12.00% |
| NUTRESA    | 1 | 1 | 3 | Porcentual | 12.00% |
| PFAVAL     | 1 | 1 | 3 | Porcentual | 13.00% |
| PFBCOLOM   | 1 | 1 | 3 | Porcentual | 13.40% |
| PFCEMARGOS | 1 | 1 | 3 | Porcentual | 15.30% |
| PFDVVNDA   | 1 | 1 | 3 | Porcentual | 12.20% |
| PFGRUPOARG | 1 | 1 | 3 | Porcentual | 19.20% |
| PFGRUPSURA | 1 | 1 | 3 | Porcentual | 19.00% |
| SDGEB      | 1 | 1 | 3 | Porcentual | 10.90% |



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| Activo de Renta Variable | Factor cobertura por time spread | Valor Mínimo por Spread | Fluctuación para llamados a Garantías Extraordinarias |
|--------------------------|----------------------------------|-------------------------|---|
| BCOLOMBIA                |                                  |                         | 8.90%   |
| BOGOTA                   |                                  |                         | 7.43%   |
| CELSIA                   |                                  |                         | 6.59%   |
| CEMARGOS                 |                                  |                         | 7.46%   |
| CNEC                     |                                  |                         | 9.16%   |
| CORFICOLCF               |                                  |                         | 8.39%   |
| ECOPETROL                |                                  |                         | 8.43%   |
| GEB                      |                                  |                         | 6.70%   |
| GRUPOARGOS               |                                  |                         | 8.60%   |
| GRUPOSURA                |                                  |                         | 9.65%   |
| GXTESCOL                 |                                  |                         | 2.90%   |
| HCOLSEL                  |                                  |                         | 9.64%   |
| ICOLCAP                  |                                  |                         | 6.64%   |
| ISA                      |                                  |                         | 7.32%   |
| NUTRESA                  |                                  |                         | 7.50%   |
| PFAVAL                   |                                  |                         | 7.87%   |
| PFBCOLOM                 |                                  |                         | 8.08%   |
| PFCEMARGOS               |                                  |                         | 9.59%   |



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|            |  |  |        |
|------------|--|--|--------|
| PFDVVNDA   |  |  | 7.53%  |
| PFGRUPOARG |  |  | 11.87% |
| PFGRUPSURA |  |  | 11.56% |
| SDGEB      |  |  | 6.70%  |

2. Grupo de compensación, Fluctuación Total y Fluctuación para llamados a Garantías Extraordinarias para Operaciones TTV.

| Activo de Renta Variable | Multiplicador | Nominal | Nº de Escenarios | Tipo de Fluctuación | Fluctuación Total |
|--------------------------|---------------|---------|------------------|---------------------|-------------------|
| AAPL                     | 1             | 1       | 3                | Porcentual          | 10.40%            |
| AGROCHAL                 | 1             | 1       | 3                | Porcentual          | 70.00%            |
| AMZN                     | 1             | 1       | 3                | Porcentual          | 14.50%            |
| BAC                      | 1             | 1       | 3                | Porcentual          | 12.90%            |
| BBVACOL                  | 1             | 1       | 3                | Porcentual          | 36.45%            |
| BCOLOMBIA                | 1             | 1       | 3                | Porcentual          | 14.70%            |
| BHI                      | 1             | 1       | 3                | Porcentual          | 27.00%            |
| BMC                      | 1             | 1       | 3                | Porcentual          | 70.00%            |
| BOGOTA                   | 1             | 1       | 3                | Porcentual          | 16.80%            |
| BRKB                     | 1             | 1       | 3                | Porcentual          | 9.00%             |



## Boletín Normativo

|                |   |   |   |            |        |
|----------------|---|---|---|------------|--------|
| BSANTANDC<br>O | 1 | 1 | 3 | Porcentual | 14.90% |
| BVC            | 1 | 1 | 3 | Porcentual | 14.30% |
| C              | 1 | 1 | 3 | Porcentual | 15.00% |
| CAPCO          | 1 | 1 | 3 | Porcentual | 36.70% |
| CARACOLTV      | 1 | 1 | 3 | Porcentual | 70.00% |
| CARTON         | 1 | 1 | 3 | Porcentual | 70.00% |
| CBU0           | 1 | 1 | 3 | Porcentual | 6.50%  |
| CBU7           | 1 | 1 | 3 | Porcentual | 11.20% |
| CCAU           | 1 | 1 | 3 | Porcentual | 6.40%  |
| CELSIA         | 1 | 1 | 3 | Porcentual | 15.60% |
| CEMA           | 1 | 1 | 3 | Porcentual | 8.40%  |
| CEMARGOS       | 1 | 1 | 3 | Porcentual | 18.60% |
| CENCOSUDC<br>O | 1 | 1 | 3 | Porcentual | 20.60% |
| CEUU           | 1 | 1 | 3 | Porcentual | 6.70%  |
| CFMITNIPCO     | 1 | 1 | 3 | Porcentual | 11.20% |
| CHILECO        | 1 | 1 | 3 | Porcentual | 12.80% |
| CLH            | 1 | 1 | 3 | Porcentual | 32.20% |
| CNEC           | 1 | 1 | 3 | Porcentual | 15.60% |
| COLOMBINA      | 1 | 1 | 3 | Porcentual | 70.00% |



## Boletín Normativo

|            |   |   |   |            |        |
|------------|---|---|---|------------|--------|
| COLTEJER   | 1 | 1 | 3 | Porcentual | 70.00% |
| COLTEL     | 1 | 1 | 3 | Porcentual | 70.00% |
| CONCIVILES | 1 | 1 | 3 | Porcentual | 70.00% |
| CONCONCRET | 1 | 1 | 3 | Porcentual | 30.07% |
| COOMEVAEPS | 1 | 1 | 3 | Porcentual | 70.00% |
| COPECCO    | 1 | 1 | 3 | Porcentual | 13.60% |
| CORFERIAS  | 1 | 1 | 3 | Porcentual | 70.00% |
| CORFICOLCF | 1 | 1 | 3 | Porcentual | 13.70% |
| CPXJ       | 1 | 1 | 3 | Porcentual | 5.50%  |
| CREDIFAMI  | 1 | 1 | 3 | Porcentual | 70.00% |
| CSACOL     | 1 | 1 | 3 | Porcentual | 70.00% |
| CSKR       | 1 | 1 | 3 | Porcentual | 6.50%  |
| CSPX       | 1 | 1 | 3 | Porcentual | 7.70%  |
| CUSS       | 1 | 1 | 3 | Porcentual | 6.90%  |
| CYBA       | 1 | 1 | 3 | Porcentual | 4.20%  |
| DESCAUCANO | 1 | 1 | 3 | Porcentual | 70.00% |
| DPYA       | 1 | 1 | 3 | Porcentual | 6.70%  |
| DTLA       | 1 | 1 | 3 | Porcentual | 6.00%  |
| ECOPETROL  | 1 | 1 | 3 | Porcentual | 14.00% |



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|            |   |   |   |            |         |
|------------|---|---|---|------------|---------|
| EDMU       | 1 | 1 | 3 | Porcentual | 5.70%   |
| EIMI       | 1 | 1 | 3 | Porcentual | 7.20%   |
| ELCONDOR   | 1 | 1 | 3 | Porcentual | 36.83%  |
| ELECTULUA  | 1 | 1 | 3 | Porcentual | 70.00%  |
| EMCA       | 1 | 1 | 3 | Porcentual | 7.20%   |
| EMPAQUES   | 1 | 1 | 3 | Porcentual | 70.00%  |
| ENELAMCO   | 1 | 1 | 3 | Porcentual | 16.10%  |
| ENELCHILCO | 1 | 1 | 3 | Porcentual | 16.20%  |
| ENKA       | 1 | 1 | 3 | Porcentual | 36.83%  |
| EQAC       | 1 | 1 | 3 | Porcentual | 10.00%  |
| ESTRA      | 1 | 1 | 3 | Porcentual | 70.00%  |
| ETB        | 1 | 1 | 3 | Porcentual | 24.60%  |
| EXITO      | 1 | 1 | 3 | Porcentual | 19.79%  |
| F          | 1 | 1 | 3 | Porcentual | 17.70%  |
| FABRICATO  | 1 | 1 | 3 | Porcentual | 54.72%  |
| FALABELLCO | 1 | 1 | 3 | Porcentual | 18.30%  |
| FAMILIA    | 1 | 1 | 3 | Porcentual | 100.00% |
| FB         | 1 | 1 | 3 | Porcentual | 15.30%  |
| FGNTOLIMA  | 1 | 1 | 3 | Porcentual | 70.00%  |
| FLOA       | 1 | 1 | 3 | Porcentual | 6.30%   |





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|                |   |   |   |            |        |
|----------------|---|---|---|------------|--------|
| GASNATURA<br>L | 1 | 1 | 3 | Porcentual | 70.00% |
| GASORIENTE     | 1 | 1 | 3 | Porcentual | 70.00% |
| GE             | 1 | 1 | 3 | Porcentual | 16.60% |
| GEB            | 1 | 1 | 3 | Porcentual | 12.90% |
| GEHC           | 1 | 1 | 3 | Porcentual | 10.80% |
| GIBRALTAR      | 1 | 1 | 3 | Porcentual | 37.50% |
| GOOGL          | 1 | 1 | 3 | Porcentual | 10.80% |
| GRUBOLIVAR     | 1 | 1 | 3 | Porcentual | 20.70% |
| GRUPOARGO<br>S | 1 | 1 | 3 | Porcentual | 19.00% |
| GRUPOAVAL      | 1 | 1 | 3 | Porcentual | 20.25% |
| GRUPOIMSA      | 1 | 1 | 3 | Porcentual | 70.00% |
| GRUPOSURA      | 1 | 1 | 3 | Porcentual | 22.00% |
| GXTESCOL       | 1 | 1 | 3 | Porcentual | 4.70%  |
| HCOLSEL        | 1 | 1 | 3 | Porcentual | 15.30% |
| HLQD           | 1 | 1 | 3 | Porcentual | 4.10%  |
| HYGU           | 1 | 1 | 3 | Porcentual | 4.00%  |
| IAUP           | 1 | 1 | 3 | Porcentual | 18.40% |
| IAUS           | 1 | 1 | 3 | Porcentual | 6.20%  |
| IB01           | 1 | 1 | 3 | Porcentual | 5.50%  |



## Boletín Normativo

|            |   |   |   |            |        |
|------------|---|---|---|------------|--------|
| IBTA       | 1 | 1 | 3 | Porcentual | 5.30%  |
| ICHN       | 1 | 1 | 3 | Porcentual | 11.30% |
| ICOLCAP    | 1 | 1 | 3 | Porcentual | 11.90% |
| IDSE       | 1 | 1 | 3 | Porcentual | 7.50%  |
| IDTP       | 1 | 1 | 3 | Porcentual | 5.20%  |
| IHYA       | 1 | 1 | 3 | Porcentual | 5.70%  |
| IJPA       | 1 | 1 | 3 | Porcentual | 6.70%  |
| IMBA       | 1 | 1 | 3 | Porcentual | 4.00%  |
| IMVU       | 1 | 1 | 3 | Porcentual | 4.70%  |
| INCASTILLA | 1 | 1 | 3 | Porcentual | 70.00% |
| INESA      | 1 | 1 | 3 | Porcentual | 70.00% |
| INRA       | 1 | 1 | 3 | Porcentual | 12.50% |
| INVENSA    | 1 | 1 | 3 | Porcentual | 70.00% |
| ISA        | 1 | 1 | 3 | Porcentual | 15.50% |
| ISAC       | 1 | 1 | 3 | Porcentual | 6.50%  |
| ISFD       | 1 | 1 | 3 | Porcentual | 5.10%  |
| IUAA       | 1 | 1 | 3 | Porcentual | 4.00%  |
| IUES       | 1 | 1 | 3 | Porcentual | 12.80% |
| IUFS       | 1 | 1 | 3 | Porcentual | 9.20%  |
| IUHC       | 1 | 1 | 3 | Porcentual | 7.40%  |
| IUIT       | 1 | 1 | 3 | Porcentual | 8.30%  |



## Boletín Normativo

|           |   |   |   |            |        |
|-----------|---|---|---|------------|--------|
| IWVL      | 1 | 1 | 3 | Porcentual | 6.70%  |
| JNJ       | 1 | 1 | 3 | Porcentual | 9.20%  |
| JPEA      | 1 | 1 | 3 | Porcentual | 6.80%  |
| JPM       | 1 | 1 | 3 | Porcentual | 13.40% |
| LQDA      | 1 | 1 | 3 | Porcentual | 7.20%  |
| MARLY     | 1 | 1 | 3 | Porcentual | 70.00% |
| MAYAGUEZ  | 1 | 1 | 3 | Porcentual | 70.00% |
| MINEROS   | 1 | 1 | 3 | Porcentual | 14.30% |
| MOAT      | 1 | 1 | 3 | Porcentual | 8.00%  |
| MVOL      | 1 | 1 | 3 | Porcentual | 6.70%  |
| NU        | 1 | 1 | 3 | Porcentual | 38.50% |
| NUAMCO    | 1 | 1 | 3 | Porcentual | 20.00% |
| NUTRESA   | 1 | 1 | 3 | Porcentual | 23.30% |
| NVIDIA    | 1 | 1 | 3 | Porcentual | 18.65% |
| OCCIDENTE | 1 | 1 | 3 | Porcentual | 32.79% |
| ORBIS     | 1 | 1 | 3 | Porcentual | 70.00% |
| PARAUCOCO | 1 | 1 | 3 | Porcentual | 17.50% |
| PAZRIO    | 1 | 1 | 3 | Porcentual | 50.00% |
| PEI       | 1 | 1 | 3 | Porcentual | 23.00% |
| PBR       | 1 | 1 | 3 | Porcentual | 20.40% |
| PFAVAL    | 1 | 1 | 3 | Porcentual | 14.30% |



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|                |   |   |   |            |         |
|----------------|---|---|---|------------|---------|
| PFAVH          | 1 | 1 | 3 | Porcentual | 100.00% |
| PFBBVACOL      | 1 | 1 | 3 | Porcentual | 62.50%  |
| PFBCOLOM       | 1 | 1 | 3 | Porcentual | 13.80%  |
| PFCARPAK       | 1 | 1 | 3 | Porcentual | 70.00%  |
| PFCEMARGO<br>S | 1 | 1 | 3 | Porcentual | 21.60%  |
| PFCORFICOL     | 1 | 1 | 3 | Porcentual | 14.90%  |
| PFDAVVNDA      | 1 | 1 | 3 | Porcentual | 12.20%  |
| PFE            | 1 | 1 | 3 | Porcentual | 10.50%  |
| PFGBOLIVAR     | 1 | 1 | 3 | Porcentual | 11.40%  |
| PFGRUPOAR<br>G | 1 | 1 | 3 | Porcentual | 19.20%  |
| PFGRUPSUR<br>A | 1 | 1 | 3 | Porcentual | 23.60%  |
| PFVILLA051     | 1 | 1 | 3 | Porcentual | 70.00%  |
| PFVILLA053     | 1 | 1 | 3 | Porcentual | 70.00%  |
| PFVILLAS       | 1 | 1 | 3 | Porcentual | 70.00%  |
| PFVILLAS00     | 1 | 1 | 3 | Porcentual | 70.00%  |
| PFVILLAS01     | 1 | 1 | 3 | Porcentual | 70.00%  |
| PFVILLASCA     | 1 | 1 | 3 | Porcentual | 70.00%  |
| POPULAR        | 1 | 1 | 3 | Porcentual | 59.30%  |
| PORT           | 1 | 1 | 3 | Porcentual | 25.90%  |



## Boletín Normativo

|            |   |   |   |            |        |
|------------|---|---|---|------------|--------|
| PROMIGAS   | 1 | 1 | 3 | Porcentual | 16.00% |
| PROTECCION | 1 | 1 | 3 | Porcentual | 44.00% |
| RBOT       | 1 | 1 | 3 | Porcentual | 9.20%  |
| RCNTELEVI  | 1 | 1 | 3 | Porcentual | 70.00% |
| RIOPAILA   | 1 | 1 | 3 | Porcentual | 70.00% |
| RIOPAILIND | 1 | 1 | 3 | Porcentual | 70.00% |
| SANFELIPE  | 1 | 1 | 3 | Porcentual | 70.00% |
| SASU       | 1 | 1 | 3 | Porcentual | 5.60%  |
| SDGEB      | 1 | 1 | 3 | Porcentual | 12.90% |
| SDHA       | 1 | 1 | 3 | Porcentual | 5.90%  |
| SDIA       | 1 | 1 | 3 | Porcentual | 5.20%  |
| SGLD       | 1 | 1 | 3 | Porcentual | 25.00% |
| SPMV       | 1 | 1 | 3 | Porcentual | 9.30%  |
| SPXS       | 1 | 1 | 3 | Porcentual | 8.00%  |
| SQMBCO     | 1 | 1 | 3 | Porcentual | 20.80% |
| SUAS       | 1 | 1 | 3 | Porcentual | 7.10%  |
| TERPEL     | 1 | 1 | 3 | Porcentual | 14.80% |
| TGLSC      | 1 | 1 | 3 | Porcentual | 49.70% |
| TITAN      | 1 | 1 | 3 | Porcentual | 70.00% |
| UBER       | 1 | 1 | 3 | Porcentual | 21.90% |
| VALSIMESA  | 1 | 1 | 3 | Porcentual | 55.50% |



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|        |   |   |   |            |        |
|--------|---|---|---|------------|--------|
| VILLAS | 1 | 1 | 3 | Porcentual | 70.00% |
| VOO    | 1 | 1 | 3 | Porcentual | 9.50%  |
| WIAU   | 1 | 1 | 3 | Porcentual | 4.30%  |

| Activo de Renta Variable | Factor cobertura por time spread | Valor Mínimo por Spread | Fluctuación para llamados a Garantías Extraordinarias |
|--------------------------|----------------------------------|-------------------------|---|
| AAPL                     |                                  |                         | 6.24%   |
| AGROCHAL                 |                                  |                         | 41.99%  |
| AMZN                     |                                  |                         | 8.70%   |
| BAC                      |                                  |                         | 7.74%   |
| BBVACOL                  |                                  |                         | 24.94%  |
| BCOLOMBIA                |                                  |                         | 8.97%   |
| BHI                      |                                  |                         | 16.20%  |
| BMC                      |                                  |                         | 41.99%  |
| BOGOTA                   |                                  |                         | 10.37%  |
| BRKB                     |                                  |                         | 5.39%   |
| BSANTANDCO               |                                  |                         | 9.38%   |
| BVC                      |                                  |                         | 8.84%   |
| C                        |                                  |                         | 9.00%   |
| CAPCO                    |                                  |                         | 23.11%  |



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|            |  |  |        |
|------------|--|--|--------|
| CARACOLTV  |  |  | 41.99% |
| CARTON     |  |  | 41.99% |
| CBU0       |  |  | 3.90%  |
| CBU7       |  |  | 6.72%  |
| CCAU       |  |  | 3.84%  |
| CELSIA     |  |  | 9.59%  |
| CEMA       |  |  | 5.04%  |
| CEMARGOS   |  |  | 11.30% |
| CENCOSUDCO |  |  | 12.97% |
| CEUU       |  |  | 4.02%  |
| CFMITNIPCO |  |  | 7.05%  |
| CHILECO    |  |  | 8.06%  |
| CLH        |  |  | 20.52% |
| CNEC       |  |  | 9.46%  |
| COLOMBINA  |  |  | 41.99% |
| COLTEJER   |  |  | 41.99% |
| COLTEL     |  |  | 41.99% |
| CONCIVILES |  |  | 41.99% |
| CONCRET    |  |  | 18.61% |
| COOMEVAEPS |  |  | 41.99% |
| COPECCO    |  |  | 8.56%  |



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|            |  |  |        |
|------------|--|--|--------|
| CORFERIAS  |  |  | 41.99% |
| CORFICOLCF |  |  | 8.39%  |
| CPXJ       |  |  | 3.30%  |
| CREDIFAMI  |  |  | 41.99% |
| CSACOL     |  |  | 41.99% |
| CSKR       |  |  | 3.90%  |
| CSPX       |  |  | 4.62%  |
| CUSS       |  |  | 4.14%  |
| CYBA       |  |  | 2.52%  |
| DESCAUCANO |  |  | 41.99% |
| DPYA       |  |  | 4.02%  |
| DTLA       |  |  | 3.60%  |
| ECOPETROL  |  |  | 8.43%  |
| EDMU       |  |  | 3.42%  |
| EIMI       |  |  | 4.34%  |
| ELCONDOR   |  |  | 23.27% |
| ELECTULUA  |  |  | 41.99% |
| EMCA       |  |  | 4.36%  |
| EMPAQUES   |  |  | 41.99% |
| ENELAMCO   |  |  | 10.11% |
| ENELCHILCO |  |  | 10.17% |





## Boletín Normativo

|            |  |  |        |
|------------|--|--|--------|
| ENKA       |  |  | 23.87% |
| EQAC       |  |  | 6.00%  |
| ESTRA      |  |  | 41.99% |
| ETB        |  |  | 15.26% |
| EXITO      |  |  | 12.40% |
| F          |  |  | 10.62% |
| FABRICATO  |  |  | 37.17% |
| FALABELLCO |  |  | 11.52% |
| FAMILIA    |  |  | 60.00% |
| FB         |  |  | 9.17%  |
| FGNTOLIMA  |  |  | 41.99% |
| FLOA       |  |  | 3.78%  |
| GASNATURAL |  |  | 41.99% |
| GASORIENTE |  |  | 41.99% |
| GE         |  |  | 9.97%  |
| GEB        |  |  | 7.90%  |
| GEHC       |  |  | 6.48%  |
| GIBRALTAR  |  |  | 22.50% |
| GOOGL      |  |  | 6.48%  |
| GRUBOLIVAR |  |  | 13.08% |
| GRUPOARGOS |  |  | 11.55% |



## Boletín Normativo

|            |  |  |        |
|------------|--|--|--------|
| GRUPOAVAL  |  |  | 12.97% |
| GRUPOIMSA  |  |  | 41.99% |
| GRUPOSURA  |  |  | 13.49% |
| GXTESCOL   |  |  | 2.90%  |
| HCOLSEL    |  |  | 9.64%  |
| HLQD       |  |  | 2.46%  |
| HYGU       |  |  | 2.40%  |
| IAUP       |  |  | 11.04% |
| IAUS       |  |  | 3.71%  |
| IB01       |  |  | 3.31%  |
| IBTA       |  |  | 3.18%  |
| ICHN       |  |  | 6.82%  |
| ICOLCAP    |  |  | 7.36%  |
| IDSE       |  |  | 4.54%  |
| IDTP       |  |  | 3.12%  |
| IHYA       |  |  | 3.42%  |
| IJPA       |  |  | 4.06%  |
| IMBA       |  |  | 2.40%  |
| IMVU       |  |  | 2.82%  |
| INCASTILLA |  |  | 41.99% |
| INESA      |  |  | 41.99% |



## Boletín Normativo

|          |  |  |        |
|----------|--|--|--------|
| INRA     |  |  | 7.54%  |
| INVENSA  |  |  | 41.99% |
| ISA      |  |  | 9.42%  |
| ISAC     |  |  | 3.92%  |
| ISFD     |  |  | 3.05%  |
| IUAA     |  |  | 2.40%  |
| IUES     |  |  | 7.72%  |
| IUFS     |  |  | 5.56%  |
| IUHC     |  |  | 4.48%  |
| IUIT     |  |  | 5.00%  |
| IWVL     |  |  | 4.06%  |
| JNJ      |  |  | 5.54%  |
| JPEA     |  |  | 4.12%  |
| JPM      |  |  | 8.04%  |
| LQDA     |  |  | 4.36%  |
| MARLY    |  |  | 41.99% |
| MAYAGUEZ |  |  | 41.99% |
| MINEROS  |  |  | 8.65%  |
| MOAT     |  |  | 4.84%  |
| MVOL     |  |  | 4.02%  |
| NU       |  |  | 23.10% |



## Boletín Normativo

|            |  |  |        |
|------------|--|--|--------|
| NUAMCO     |  |  | 12.00% |
| NUTRESA    |  |  | 14.28% |
| NVIDIA     |  |  | 11.10% |
| OCCIDENTE  |  |  | 21.04% |
| ORBIS      |  |  | 41.99% |
| PARAUCOCO  |  |  | 11.02% |
| PAZRIO     |  |  | 30.00% |
| PEI        |  |  | 13.80% |
| PBR        |  |  | 12.24% |
| PFAVAL     |  |  | 8.65%  |
| PFAVH      |  |  | 60.00% |
| PFBBVACOL  |  |  | 37.50% |
| PFBCOLOM   |  |  | 8.32%  |
| PFCARPAK   |  |  | 41.99% |
| PFCEMARGOS |  |  | 13.37% |
| PFCORFICOL |  |  | 9.29%  |
| PFDAVVNDA  |  |  | 7.53%  |
| PFE        |  |  | 6.30%  |
| PFGBOLIVAR |  |  | 6.84%  |
| PFGRUPOARG |  |  | 11.87% |
| PFGRUPSURA |  |  | 14.32% |



## Boletín Normativo

|            |  |  |        |
|------------|--|--|--------|
| PFVILLA051 |  |  | 41.99% |
| PFVILLA053 |  |  | 41.99% |
| PFVILLAS   |  |  | 41.99% |
| PFVILLAS00 |  |  | 41.99% |
| PFVILLAS01 |  |  | 41.99% |
| PFVILLASCA |  |  | 41.99% |
| POPULAR    |  |  | 37.87% |
| PORT       |  |  | 15.53% |
| PROMIGAS   |  |  | 10.08% |
| PROTECCION |  |  | 26.40% |
| RBOT       |  |  | 5.56%  |
| RCNTELEVI  |  |  | 41.99% |
| RIOPAILA   |  |  | 41.99% |
| RIOPAILIND |  |  | 41.99% |
| SANFELIPE  |  |  | 41.99% |
| SASU       |  |  | 3.36%  |
| SDGEB      |  |  | 7.90%  |
| SDHA       |  |  | 3.58%  |
| SDIA       |  |  | 3.12%  |
| SGLD       |  |  | 15.00% |
| SPMV       |  |  | 5.58%  |



## Boletín Normativo

|           |  |  |        |
|-----------|--|--|--------|
| SPXS      |  |  | 4.80%  |
| SQMBCO    |  |  | 13.10% |
| SUAS      |  |  | 4.28%  |
| TERPEL    |  |  | 9.26%  |
| TGLSC     |  |  | 29.84% |
| TITAN     |  |  | 41.99% |
| UBER      |  |  | 13.16% |
| VALSIMESA |  |  | 33.30% |
| VILLAS    |  |  | 41.99% |
| VOO       |  |  | 5.70%  |
| WIAU      |  |  | 2.58%  |

### 3. Orden o prioridad de compensación de los Grupos de Compensación.

Para las Operaciones Repo y TTV se considera Compensación entre Operaciones contrarias sobre el mismo Activo objeto de la Operación, razón por la cual se debe considerar el crédito sobre garantía como cien por ciento (100%) para todos los Activos objeto de Operaciones Repo y TTV.

### 4. Deltas para formar un Spread de los Grupos de Compensación entre Operaciones Repo y TTV.



## Boletín Normativo

Para las Operaciones Repo y TTV se considera Compensación entre Operaciones contrarias sobre el mismo Activo objeto de la Operación, razón por la cual se debe considerar este parámetro como cien (100) para todos los Activos.

5. Grupo de compensación, Fluctuación Total y Fluctuación para llamados a Garantías Extraordinarias para Operaciones de contado.

| Activo de Renta Variable | Multiplicador | Nominal | Nº de Escenarios | Tipo de Fluctuación | Fluctuación Total |
|--------------------------|---------------|---------|------------------|---------------------|-------------------|
| AAPL                     | 1             | 1       | 3                | Porcentual          | 10.40%            |
| AGROCHAL                 | 1             | 1       | 3                | Porcentual          | 70.00%            |
| AMZN                     | 1             | 1       | 3                | Porcentual          | 14.50%            |
| BAC                      | 1             | 1       | 3                | Porcentual          | 12.90%            |
| BBVACOL                  | 1             | 1       | 3                | Porcentual          | 36.45%            |
| BCOLOMBIA                | 1             | 1       | 3                | Porcentual          | 14.70%            |
| BHI                      | 1             | 1       | 3                | Porcentual          | 27.00%            |
| BMC                      | 1             | 1       | 3                | Porcentual          | 70.00%            |
| BOGOTA                   | 1             | 1       | 3                | Porcentual          | 16.80%            |
| BRKB                     | 1             | 1       | 3                | Porcentual          | 9.00%             |
| BSANTANDCO               | 1             | 1       | 3                | Porcentual          | 14.90%            |
| BVC                      | 1             | 1       | 3                | Porcentual          | 14.30%            |
| C                        | 1             | 1       | 3                | Porcentual          | 15.00%            |



## Boletín Normativo

|            |   |   |   |            |        |
|------------|---|---|---|------------|--------|
| CAPCO      | 1 | 1 | 3 | Porcentual | 36.70% |
| CARACOLTV  | 1 | 1 | 3 | Porcentual | 70.00% |
| CARTON     | 1 | 1 | 3 | Porcentual | 70.00% |
| CBU0       | 1 | 1 | 3 | Porcentual | 6.50%  |
| CBU7       | 1 | 1 | 3 | Porcentual | 11.20% |
| CCAU       | 1 | 1 | 3 | Porcentual | 6.40%  |
| CELSIA     | 1 | 1 | 3 | Porcentual | 15.60% |
| CEMA       | 1 | 1 | 3 | Porcentual | 8.40%  |
| CEMARGOS   | 1 | 1 | 3 | Porcentual | 18.60% |
| CENCOSUDCO | 1 | 1 | 3 | Porcentual | 20.60% |
| CEUU       | 1 | 1 | 3 | Porcentual | 6.70%  |
| CFMITNIPCO | 1 | 1 | 3 | Porcentual | 11.20% |
| CHILECO    | 1 | 1 | 3 | Porcentual | 12.80% |
| CLH        | 1 | 1 | 3 | Porcentual | 32.20% |
| CNEC       | 1 | 1 | 3 | Porcentual | 15.60% |
| COLOMBINA  | 1 | 1 | 3 | Porcentual | 70.00% |
| COLTEJER   | 1 | 1 | 3 | Porcentual | 70.00% |
| COLTEL     | 1 | 1 | 3 | Porcentual | 70.00% |
| CONCIVILES | 1 | 1 | 3 | Porcentual | 70.00% |
| CONCRET    | 1 | 1 | 3 | Porcentual | 30.07% |
| COOMEVAEPS | 1 | 1 | 3 | Porcentual | 70.00% |





## Boletín Normativo

|            |   |   |   |            |        |
|------------|---|---|---|------------|--------|
| COPECCO    | 1 | 1 | 3 | Porcentual | 13.60% |
| CORFERIAS  | 1 | 1 | 3 | Porcentual | 70.00% |
| CORFICOLCF | 1 | 1 | 3 | Porcentual | 13.70% |
| CPXJ       | 1 | 1 | 3 | Porcentual | 5.50%  |
| CREDIFAMI  | 1 | 1 | 3 | Porcentual | 70.00% |
| CSACOL     | 1 | 1 | 3 | Porcentual | 70.00% |
| CSKR       | 1 | 1 | 3 | Porcentual | 6.50%  |
| CSPX       | 1 | 1 | 3 | Porcentual | 7.70%  |
| CUSS       | 1 | 1 | 3 | Porcentual | 6.90%  |
| CYBA       | 1 | 1 | 3 | Porcentual | 4.20%  |
| DESCAUCANO | 1 | 1 | 3 | Porcentual | 70.00% |
| DPCSACOL   | 1 | 1 | 3 | Porcentual | 70.00% |
| DPELECTULU | 1 | 1 | 3 | Porcentual | 70.00% |
| DPYA       | 1 | 1 | 3 | Porcentual | 6.70%  |
| DTLA       | 1 | 1 | 3 | Porcentual | 6.00%  |
| ECOPETROL  | 1 | 1 | 3 | Porcentual | 14.00% |
| EDMU       | 1 | 1 | 3 | Porcentual | 5.70%  |
| EIMI       | 1 | 1 | 3 | Porcentual | 7.20%  |
| ELCONDOR   | 1 | 1 | 3 | Porcentual | 36.83% |
| ELECTULUA  | 1 | 1 | 3 | Porcentual | 70.00% |
| EMCA       | 1 | 1 | 3 | Porcentual | 7.20%  |



## Boletín Normativo

|            |   |   |   |            |         |
|------------|---|---|---|------------|---------|
| EMPAQUES   | 1 | 1 | 3 | Porcentual | 70.00%  |
| ENELAMCO   | 1 | 1 | 3 | Porcentual | 16.10%  |
| ENELCHILCO | 1 | 1 | 3 | Porcentual | 16.20%  |
| ENKA       | 1 | 1 | 3 | Porcentual | 36.83%  |
| EQAC       | 1 | 1 | 3 | Porcentual | 10.00%  |
| ESTRA      | 1 | 1 | 3 | Porcentual | 70.00%  |
| ETB        | 1 | 1 | 3 | Porcentual | 24.60%  |
| EXITO      | 1 | 1 | 3 | Porcentual | 19.79%  |
| F          | 1 | 1 | 3 | Porcentual | 17.70%  |
| FABRICATO  | 1 | 1 | 3 | Porcentual | 54.72%  |
| FALABELLCO | 1 | 1 | 3 | Porcentual | 18.30%  |
| FAMILIA    | 1 | 1 | 3 | Porcentual | 100.00% |
| FB         | 1 | 1 | 3 | Porcentual | 15.30%  |
| FGNTOLIMA  | 1 | 1 | 3 | Porcentual | 70.00%  |
| FLOA       | 1 | 1 | 3 | Porcentual | 6.30%   |
| GASNATURAL | 1 | 1 | 3 | Porcentual | 70.00%  |
| GASORIENTE | 1 | 1 | 3 | Porcentual | 70.00%  |
| GE         | 1 | 1 | 3 | Porcentual | 16.60%  |
| GEB        | 1 | 1 | 3 | Porcentual | 12.90%  |
| GEHC       | 1 | 1 | 3 | Porcentual | 10.80%  |
| GIBRALTAR  | 1 | 1 | 3 | Porcentual | 37.50%  |



## Boletín Normativo

|            |   |   |   |            |        |
|------------|---|---|---|------------|--------|
| GOOGL      | 1 | 1 | 3 | Porcentual | 10.80% |
| GRUBOLIVAR | 1 | 1 | 3 | Porcentual | 20.70% |
| GRUPOARGOS | 1 | 1 | 3 | Porcentual | 19.00% |
| GRUPOAVAL  | 1 | 1 | 3 | Porcentual | 20.25% |
| GRUPOIMSA  | 1 | 1 | 3 | Porcentual | 70.00% |
| GRUPOSURA  | 1 | 1 | 3 | Porcentual | 22.00% |
| GXTESCOL   | 1 | 1 | 3 | Porcentual | 4.70%  |
| HCOLSEL    | 1 | 1 | 3 | Porcentual | 15.30% |
| HLQD       | 1 | 1 | 3 | Porcentual | 4.10%  |
| HYGU       | 1 | 1 | 3 | Porcentual | 4.00%  |
| IAUP       | 1 | 1 | 3 | Porcentual | 18.40% |
| IAUS       | 1 | 1 | 3 | Porcentual | 6.20%  |
| IB01       | 1 | 1 | 3 | Porcentual | 5.50%  |
| IBTA       | 1 | 1 | 3 | Porcentual | 5.30%  |
| ICHN       | 1 | 1 | 3 | Porcentual | 11.30% |
| ICOLCAP    | 1 | 1 | 3 | Porcentual | 11.90% |
| IDSE       | 1 | 1 | 3 | Porcentual | 7.50%  |
| IDTP       | 1 | 1 | 3 | Porcentual | 5.20%  |
| IHYA       | 1 | 1 | 3 | Porcentual | 5.70%  |
| IJPA       | 1 | 1 | 3 | Porcentual | 6.70%  |
| IMBA       | 1 | 1 | 3 | Porcentual | 4.00%  |



## Boletín Normativo

|            |   |   |   |            |        |
|------------|---|---|---|------------|--------|
| IMVU       | 1 | 1 | 3 | Porcentual | 4.70%  |
| INCASTILLA | 1 | 1 | 3 | Porcentual | 70.00% |
| INESA      | 1 | 1 | 3 | Porcentual | 70.00% |
| INRA       | 1 | 1 | 3 | Porcentual | 12.50% |
| INVENSA    | 1 | 1 | 3 | Porcentual | 70.00% |
| ISA        | 1 | 1 | 3 | Porcentual | 15.50% |
| ISAC       | 1 | 1 | 3 | Porcentual | 6.50%  |
| ISFD       | 1 | 1 | 3 | Porcentual | 5.10%  |
| IUAA       | 1 | 1 | 3 | Porcentual | 4.00%  |
| IUES       | 1 | 1 | 3 | Porcentual | 12.80% |
| IUFS       | 1 | 1 | 3 | Porcentual | 9.20%  |
| IUHC       | 1 | 1 | 3 | Porcentual | 7.40%  |
| IUIT       | 1 | 1 | 3 | Porcentual | 8.30%  |
| IWVL       | 1 | 1 | 3 | Porcentual | 6.70%  |
| JNJ        | 1 | 1 | 3 | Porcentual | 9.20%  |
| JPEA       | 1 | 1 | 3 | Porcentual | 6.80%  |
| JPM        | 1 | 1 | 3 | Porcentual | 13.40% |
| LQDA       | 1 | 1 | 3 | Porcentual | 7.20%  |
| MARLY      | 1 | 1 | 3 | Porcentual | 70.00% |
| MAYAGUEZ   | 1 | 1 | 3 | Porcentual | 70.00% |
| MINEROS    | 1 | 1 | 3 | Porcentual | 14.30% |



## Boletín Normativo

|            |   |   |   |            |         |
|------------|---|---|---|------------|---------|
| MOAT       | 1 | 1 | 3 | Porcentual | 8.00%   |
| MVOL       | 1 | 1 | 3 | Porcentual | 6.70%   |
| NU         | 1 | 1 | 3 | Porcentual | 38.50%  |
| NUAMCO     | 1 | 1 | 3 | Porcentual | 20.00%  |
| NUTRESA    | 1 | 1 | 3 | Porcentual | 23.30%  |
| NVIDIA     | 1 | 1 | 3 | Porcentual | 18.65%  |
| OCCIDENTE  | 1 | 1 | 3 | Porcentual | 32.79%  |
| ORBIS      | 1 | 1 | 3 | Porcentual | 70.00%  |
| PARAUCOCO  | 1 | 1 | 3 | Porcentual | 17.50%  |
| PAZRIO     | 1 | 1 | 3 | Porcentual | 50.00%  |
| PEI        | 1 | 1 | 3 | Porcentual | 23.00%  |
| PBR        | 1 | 1 | 3 | Porcentual | 20.40%  |
| PFAVAL     | 1 | 1 | 3 | Porcentual | 14.30%  |
| PFAVH      | 1 | 1 | 3 | Porcentual | 100.00% |
| PFBBVACOL  | 1 | 1 | 3 | Porcentual | 62.50%  |
| PFBCOLOM   | 1 | 1 | 3 | Porcentual | 13.80%  |
| PFCARPAK   | 1 | 1 | 3 | Porcentual | 70.00%  |
| PFCEMARGOS | 1 | 1 | 3 | Porcentual | 21.60%  |
| PFCORFICOL | 1 | 1 | 3 | Porcentual | 14.90%  |
| PFDAVVNDA  | 1 | 1 | 3 | Porcentual | 12.20%  |
| PFE        | 1 | 1 | 3 | Porcentual | 10.50%  |



## Boletín Normativo

|            |   |   |   |            |        |
|------------|---|---|---|------------|--------|
| PFGBOLIVAR | 1 | 1 | 3 | Porcentual | 11.40% |
| PFGRUPOARG | 1 | 1 | 3 | Porcentual | 19.20% |
| PFGRUPSURA | 1 | 1 | 3 | Porcentual | 23.60% |
| PFVILLA051 | 1 | 1 | 3 | Porcentual | 70.00% |
| PFVILLA053 | 1 | 1 | 3 | Porcentual | 70.00% |
| PFVILLAS   | 1 | 1 | 3 | Porcentual | 70.00% |
| PFVILLAS00 | 1 | 1 | 3 | Porcentual | 70.00% |
| PFVILLAS01 | 1 | 1 | 3 | Porcentual | 70.00% |
| PFVILLASCA | 1 | 1 | 3 | Porcentual | 70.00% |
| POPULAR    | 1 | 1 | 3 | Porcentual | 59.30% |
| PORT       | 1 | 1 | 3 | Porcentual | 25.90% |
| PROMIGAS   | 1 | 1 | 3 | Porcentual | 16.00% |
| PROTECCION | 1 | 1 | 3 | Porcentual | 44.00% |
| RBOT       | 1 | 1 | 3 | Porcentual | 9.20%  |
| RCNTELEVI  | 1 | 1 | 3 | Porcentual | 70.00% |
| RIOPAILA   | 1 | 1 | 3 | Porcentual | 70.00% |
| RIOPAILIND | 1 | 1 | 3 | Porcentual | 70.00% |
| SANFELIPE  | 1 | 1 | 3 | Porcentual | 70.00% |
| SASU       | 1 | 1 | 3 | Porcentual | 5.60%  |
| SDGEB      | 1 | 1 | 3 | Porcentual | 12.90% |
| SDHA       | 1 | 1 | 3 | Porcentual | 5.90%  |



## Boletín Normativo

|           |   |   |   |            |        |
|-----------|---|---|---|------------|--------|
| SDIA      | 1 | 1 | 3 | Porcentual | 5.20%  |
| SGLD      | 1 | 1 | 3 | Porcentual | 25.00% |
| SPMV      | 1 | 1 | 3 | Porcentual | 9.30%  |
| SPXS      | 1 | 1 | 3 | Porcentual | 8.00%  |
| SQMBCO    | 1 | 1 | 3 | Porcentual | 20.80% |
| SUAS      | 1 | 1 | 3 | Porcentual | 7.10%  |
| TERPEL    | 1 | 1 | 3 | Porcentual | 14.80% |
| TGLSC     | 1 | 1 | 3 | Porcentual | 49.70% |
| TITAN     | 1 | 1 | 3 | Porcentual | 70.00% |
| UBER      | 1 | 1 | 3 | Porcentual | 21.90% |
| VALSIMESA | 1 | 1 | 3 | Porcentual | 55.50% |
| VILLAS    | 1 | 1 | 3 | Porcentual | 70.00% |
| VOO       | 1 | 1 | 3 | Porcentual | 9.50%  |
| WIAU      | 1 | 1 | 3 | Porcentual | 4.30%  |

| Activo de Renta Variable | Factor cobertura por time spread | Valor Mínimo por Spread | Fluctuación para llamados a Garantías Extraordinarias |
|--------------------------|----------------------------------|-------------------------|---|
| AAPL                     |                                  |                         | 6.24%   |
| AGROCHAL                 |                                  |                         | 41.99%  |



## Boletín Normativo

|            |  |  |        |
|------------|--|--|--------|
| AMZN       |  |  | 8.70%  |
| BAC        |  |  | 7.74%  |
| BBVACOL    |  |  | 24.94% |
| BCOLOMBIA  |  |  | 8.97%  |
| BHI        |  |  | 16.20% |
| BMC        |  |  | 41.99% |
| BOGOTA     |  |  | 10.37% |
| BRKB       |  |  | 5.39%  |
| BSANTANDCO |  |  | 9.38%  |
| BVC        |  |  | 8.84%  |
| C          |  |  | 9.00%  |
| CAPCO      |  |  | 23.11% |
| CARACOLTV  |  |  | 41.99% |
| CARTON     |  |  | 41.99% |
| CBU0       |  |  | 3.90%  |
| CBU7       |  |  | 6.72%  |
| CCAU       |  |  | 3.84%  |
| CELSIA     |  |  | 9.59%  |
| CEMA       |  |  | 5.04%  |
| CEMARGOS   |  |  | 11.30% |
| CENCOSUDCO |  |  | 12.97% |





## Boletín Normativo

|            |  |  |        |
|------------|--|--|--------|
| CEUU       |  |  | 4.02%  |
| CFMITNIPCO |  |  | 7.05%  |
| CHILECO    |  |  | 8.06%  |
| CLH        |  |  | 20.52% |
| CNEC       |  |  | 9.46%  |
| COLOMBINA  |  |  | 41.99% |
| COLTEJER   |  |  | 41.99% |
| COLTEL     |  |  | 41.99% |
| CONCIVILES |  |  | 41.99% |
| CONCRET    |  |  | 18.61% |
| COOMEVAEPS |  |  | 41.99% |
| COPECCO    |  |  | 8.56%  |
| CORFERIAS  |  |  | 41.99% |
| CORFICOLCF |  |  | 8.39%  |
| CPXJ       |  |  | 3.30%  |
| CREDIFAMI  |  |  | 41.99% |
| CSACOL     |  |  | 41.99% |
| CSKR       |  |  | 3.90%  |
| CSPX       |  |  | 4.62%  |
| CUSS       |  |  | 4.14%  |
| CYBA       |  |  | 2.52%  |



## Boletín Normativo

|            |  |  |        |
|------------|--|--|--------|
| DESCAUCANO |  |  | 41.99% |
| DPCSACOL   |  |  | 41.99% |
| DPELECTULU |  |  | 41.99% |
| DPYA       |  |  | 4.02%  |
| DTLA       |  |  | 3.60%  |
| ECOPETROL  |  |  | 8.43%  |
| EDMU       |  |  | 3.42%  |
| EIMI       |  |  | 4.34%  |
| ELCONDOR   |  |  | 23.27% |
| ELECTULUA  |  |  | 41.99% |
| EMCA       |  |  | 4.36%  |
| EMPAQUES   |  |  | 41.99% |
| ENELAMCO   |  |  | 10.11% |
| ENELCHILCO |  |  | 10.17% |
| ENKA       |  |  | 23.87% |
| EQAC       |  |  | 6.00%  |
| ESTRA      |  |  | 41.99% |
| ETB        |  |  | 15.26% |
| EXITO      |  |  | 12.40% |
| F          |  |  | 10.62% |
| FABRICATO  |  |  | 37.17% |



## Boletín Normativo

|            |  |  |        |
|------------|--|--|--------|
| FALABELLCO |  |  | 11.52% |
| FAMILIA    |  |  | 60.00% |
| FB         |  |  | 9.17%  |
| FGNTOLIMA  |  |  | 41.99% |
| FLOA       |  |  | 3.78%  |
| GASNATURAL |  |  | 41.99% |
| GASORIENTE |  |  | 41.99% |
| GE         |  |  | 9.97%  |
| GEB        |  |  | 7.90%  |
| GEHC       |  |  | 6.48%  |
| GIBRALTAR  |  |  | 22.50% |
| GOOGL      |  |  | 6.48%  |
| GRUBOLIVAR |  |  | 13.08% |
| GRUPOARGOS |  |  | 11.55% |
| GRUPOAVAL  |  |  | 12.97% |
| GRUPOIMSA  |  |  | 41.99% |
| GRUPOSURA  |  |  | 13.49% |
| GXTESCOL   |  |  | 2.90%  |
| HCOLSEL    |  |  | 9.64%  |
| HLQD       |  |  | 2.46%  |
| HYGU       |  |  | 2.40%  |



## Boletín Normativo

|            |  |  |        |
|------------|--|--|--------|
| IAUP       |  |  | 11.04% |
| IAUS       |  |  | 3.71%  |
| IB01       |  |  | 3.31%  |
| IBTA       |  |  | 3.18%  |
| ICHN       |  |  | 6.82%  |
| ICOLCAP    |  |  | 7.36%  |
| IDSE       |  |  | 4.54%  |
| IDTP       |  |  | 3.12%  |
| IHYA       |  |  | 3.42%  |
| IJPA       |  |  | 4.06%  |
| IMBA       |  |  | 2.40%  |
| IMVU       |  |  | 2.82%  |
| INCASTILLA |  |  | 41.99% |
| INESA      |  |  | 41.99% |
| INRA       |  |  | 7.54%  |
| INVENSA    |  |  | 41.99% |
| ISA        |  |  | 9.42%  |
| ISAC       |  |  | 3.92%  |
| ISFD       |  |  | 3.05%  |
| IUAA       |  |  | 2.40%  |
| IUES       |  |  | 7.72%  |



## Boletín Normativo

|           |  |  |        |
|-----------|--|--|--------|
| IUFS      |  |  | 5.56%  |
| IUHC      |  |  | 4.48%  |
| IUIT      |  |  | 5.00%  |
| IWVL      |  |  | 4.06%  |
| JNJ       |  |  | 5.54%  |
| JPEA      |  |  | 4.12%  |
| JPM       |  |  | 8.04%  |
| LQDA      |  |  | 4.36%  |
| MARLY     |  |  | 41.99% |
| MAYAGUEZ  |  |  | 41.99% |
| MINEROS   |  |  | 8.65%  |
| MOAT      |  |  | 4.84%  |
| MVOL      |  |  | 4.02%  |
| NU        |  |  | 23.10% |
| NUAMCO    |  |  | 12.00% |
| NUTRESA   |  |  | 14.28% |
| NVIDIA    |  |  | 11.10% |
| OCCIDENTE |  |  | 21.04% |
| ORBIS     |  |  | 41.99% |
| PARAUCOCO |  |  | 11.02% |
| PAZRIO    |  |  | 30.00% |



## Boletín Normativo

|            |  |  |        |
|------------|--|--|--------|
| PEI        |  |  | 13.80% |
| PBR        |  |  | 12.24% |
| PFAVAL     |  |  | 8.65%  |
| PFAVH      |  |  | 60.00% |
| PFBBVACOL  |  |  | 37.50% |
| PFBCELOM   |  |  | 8.32%  |
| PFCARPAK   |  |  | 41.99% |
| PFCEMARGOS |  |  | 13.37% |
| PFCORFICOL |  |  | 9.29%  |
| PFDVVNDA   |  |  | 7.53%  |
| PFE        |  |  | 6.30%  |
| PFGBOLIVAR |  |  | 6.84%  |
| PFGRUPOARG |  |  | 11.87% |
| PFGRUPSURA |  |  | 14.32% |
| PFVILLA051 |  |  | 41.99% |
| PFVILLA053 |  |  | 41.99% |
| PFVILLAS   |  |  | 41.99% |
| PFVILLAS00 |  |  | 41.99% |
| PFVILLAS01 |  |  | 41.99% |
| PFVILLASCA |  |  | 41.99% |
| POPULAR    |  |  | 37.87% |



## Boletín Normativo

|            |  |  |        |
|------------|--|--|--------|
| PORT       |  |  | 15.53% |
| PROMIGAS   |  |  | 10.08% |
| PROTECCION |  |  | 26.40% |
| RBOT       |  |  | 5.56%  |
| RCNTELEVI  |  |  | 41.99% |
| RIOPAILA   |  |  | 41.99% |
| RIOPAILIND |  |  | 41.99% |
| SANFELIPE  |  |  | 41.99% |
| SASU       |  |  | 3.36%  |
| SDGEB      |  |  | 7.90%  |
| SDHA       |  |  | 3.58%  |
| SDIA       |  |  | 3.12%  |
| SGLD       |  |  | 15.00% |
| SPMV       |  |  | 5.58%  |
| SPXS       |  |  | 4.80%  |
| SQMBCO     |  |  | 13.10% |
| SUAS       |  |  | 4.28%  |
| TERPEL     |  |  | 9.26%  |
| TGLSC      |  |  | 29.84% |
| TITAN      |  |  | 41.99% |
| UBER       |  |  | 13.16% |



## Boletín Normativo

|           |  |  |        |
|-----------|--|--|--------|
| VALSIMESA |  |  | 33.30% |
| VILLAS    |  |  | 41.99% |
| VOO       |  |  | 0.057  |
| WIAU      |  |  | 0.0258 |

### 6. Grupos de Compensación de Operaciones de Contado

El crédito sobre garantías, esto es, el valor porcentual por aplicar sobre la Garantía de cada posición compensada de las posiciones contrarias de una misma Cuenta, así como el orden para la compensación entre Grupos de Compensación y los deltas para formar un Spread entre Grupos de Compensación, se calcularán de acuerdo con la siguiente tabla:

| Grupos de Compensación |            | Orden de Compensación | Crédito sobre Garantías | Delta para formar (1) un Spread |
|------------------------|------------|-----------------------|-------------------------|---------------------------------|
| CEMARGOS               | PFCEMARGOS | 1                     | 50%                     | 1/3                             |
| BCOLOMBIA              | PFBCOLOM   | 2                     | 50%                     | 1/3                             |
| HCOLSEL                | PFBCOLOM   | 3                     | 40%                     | 6/1                             |
| ICOLCAP                | HCOLSEL    | 4                     | 30%                     | 5/1                             |
| ICOLCAP                | ISA        | 5                     | 30%                     | 6/1                             |
| ICOLCAP                | PFBCOLOM   | 6                     | 30%                     | 10/1                            |
| HCOLSEL                | ISA        | 7                     | 30%                     | 5/1                             |
| ICOLCAP                | CORFICOLCF | 8                     | 20%                     | 7/1                             |





## Boletín Normativo

|            |            |    |     |      |
|------------|------------|----|-----|------|
| ICOLCAP    | GRUPOARGOS | 9  | 20% | 8/1  |
| ICOLCAP    | PFDVVNDA   | 10 | 20% | 9/1  |
| HCOLSEL    | GRUPOARGOS | 11 | 20% | 6/1  |
| HCOLSEL    | CELSIA     | 12 | 20% | 1/21 |
| GRUPOARGOS | PFGRUPOARG | 13 | 10% | 1/15 |
| ICOLCAP    | BOGOTA     | 14 | 10% | 34/1 |
| ICOLCAP    | CELSIA     | 15 | 10% | 1/31 |
| ICOLCAP    | BCOLOMBIA  | 16 | 10% | 33/1 |
| HCOLSEL    | PFGRUPSURA | 17 | 10% | 19/1 |
| HCOLSEL    | PFDVVNDA   | 18 | 10% | 13/1 |
| HCOLSEL    | BCOLOMBIA  | 19 | 10% | 26/1 |

**Parágrafo Primero.** Los Activos elegibles para Operaciones Repo serán evaluados por lo menos una vez al mes. En caso de que un Activo pierda su condición de ser elegible para Operaciones Repo, se informará al Comité de Riesgos, en la siguiente sesión.

**Parágrafo Segundo.** La Cámara de Riesgo Central de Contraparte de Colombia S.A., suspende la aceptación de operaciones para su compensación y liquidación de Operaciones de Contado sobre la Acción Ordinaria Coomeva EPS a partir del veintiséis (26) de enero de 2022.

La suspensión de Operaciones de Contado sobre la Acción Ordinaria Coomeva EPS en ningún caso supone limitación alguna a los derechos o facultades que la Cámara tiene respecto de los Miembros en relación con el cumplimiento de sus operaciones.



## Boletín Normativo

**Parágrafo Tercero.** La Cámara de Riesgo Central de Contraparte de Colombia S.A., suspende la aceptación de operaciones para su compensación y liquidación de Operaciones TTV sobre la acción Fabricato a partir del diecinueve (19) de octubre de 2022.

La suspensión de estas acciones en ningún caso supone limitación alguna a los derechos o facultades que la Cámara tiene respecto de los Miembros en relación con el cumplimiento de sus operaciones.

**Parágrafo Cuarto.** La Cámara de Riesgo Central de Contraparte de Colombia S.A., suspende la aceptación de operaciones para su compensación y liquidación de Operaciones TTV sobre las acciones, Colombina, Conciviles, Familia, Fgntolima, Incastilla, Pazrio, Riopaila y Riopailind a partir del diecisiete (17) enero de 2023.

La suspensión de estas acciones en ningún caso supone limitación alguna a los derechos o facultades que la Cámara tiene respecto de los Miembros en relación con el cumplimiento de sus operaciones.

**Parágrafo Quinto.** La Cámara de Riesgo Central de Contraparte de Colombia S.A., suspende la aceptación de operaciones para su compensación y liquidación de Operaciones del Contado y TTV sobre la acción PORT.

La suspensión de esta acción en ningún caso supone limitación alguna a los derechos o facultades que la Cámara tiene respecto de los Miembros en relación con el cumplimiento de sus operaciones.”

**Artículo Segundo.** Modifíquese el Artículo 4.5.3.4. de la Circular Única de la Cámara de Riesgo Central de Contraparte de Colombia S.A. – CRCC S.A., así:

**“Artículo 4.5.3.4. Fluctuaciones de estrés para cálculo del riesgo en situación de estrés.**

Para realizar el cálculo del riesgo en situación de estrés para los Activos pertenecientes al Segmento de Renta Variable de acuerdo con lo definido en el artículo 1.6.2.9. de la presente Circular se utilizarán los siguientes parámetros:



## Boletín Normativo

| Operaciones Repo sobre Valores de Renta Variable | Fluctuación Estrés |
|--|--------------------|
| BCOLOMBIA  | 25.00%             |
| BOGOTA   | 19.00%             |
| CELSIA   | 29.00%             |
| CEMARGOS   | 32.00%             |
| CNEC   | 48.00%             |
| CORFICOLCF                                       | 34.00%             |
| ECOPETROL  | 38.00%             |
| GEB  | 21.00%             |
| GRUPOARGOS                                       | 33.00%             |
| GRUPOSURA  | 28.00%             |
| GXTESCOL   | 7.00%              |
| HCOLSEL  | 29.00%             |
| ICOLCAP  | 23.00%             |
| ISA  | 31.00%             |
| NUTRESA  | 16.00%             |
| PFAVAL   | 25.00%             |
| PFBCOLOM   | 35.00%             |
| PFCEMARGOS                                       | 36.00%             |
| PFDAVVNDA  | 22.00%             |



## Boletín Normativo

|            |        |
|------------|--------|
| PFGRUPOARG | 38.00% |
| PFGRUPSURA | 37.00% |
| SDGEB      | 21.00% |

| Operaciones TTV sobre Valores de Renta Variable | Fluctuación Estrés |
|---|--------------------|
| AAPL  | 24.00%             |
| AGROCHAL  | 100.00%            |
| AMZN  | 35.00%             |
| BAC   | 55.00%             |
| BBVACOL   | 55.00%             |
| BCOLOMBIA                                       | 46.00%             |
| BHI   | 45.00%             |
| BMC   | 100.00%            |
| BOGOTA  | 23.00%             |
| BRKB  | 23.00%             |
| BSANTANDCO                                      | 34.00%             |
| BVC   | 34.00%             |
| C   | 73.00%             |
| CAPCO   | 93.00%             |
| CARACOLTV                                       | 100.00%            |



## Boletín Normativo

|            |         |
|------------|---------|
| CARTON     | 100.00% |
| CBU0       | 22.00%  |
| CBU7       | 20.00%  |
| CCAU       | 16.00%  |
| CELSIA     | 40.00%  |
| CEMA       | 29.00%  |
| CEMARGOS   | 46.00%  |
| CENCOSUDCO | 51.00%  |
| CEUU       | 10.00%  |
| CFMITNIPCO | 34.00%  |
| CHILECO    | 31.00%  |
| CLH        | 45.00%  |
| CNEC       | 48.00%  |
| COLOMBINA  | 100.00% |
| COLTEJER   | 100.00% |
| COLTEL     | 100.00% |
| CONCIVILES | 100.00% |
| CONCONCRET | 49.00%  |
| COOMEVAEPS | 100.00% |
| COPECCO    | 23.00%  |
| CORFERIAS  | 100.00% |



## Boletín Normativo

|            |         |
|------------|---------|
| CORFICOLCF | 43.00%  |
| CPXJ       | 16.00%  |
| CREDIFAMI  | 100.00% |
| CSACOL     | 100.00% |
| CSKR       | 16.00%  |
| CSPX       | 13.00%  |
| CUSS       | 13.00%  |
| CYBA       | 5.00%   |
| DESCAUCANO | 100.00% |
| DPYA       | 14.00%  |
| DTLA       | 13.00%  |
| ECOPETROL  | 38.00%  |
| EDMU       | 10.00%  |
| EIMI       | 20.00%  |
| ELCONDOR   | 46.00%  |
| ELECTULUA  | 100.00% |
| EMCA       | 13.00%  |
| EMPAQUES   | 100.00% |
| ENELAMCO   | 29.00%  |
| ENELCHILCO | 32.00%  |
| ENKA       | 69.00%  |



## Boletín Normativo

|            |         |
|------------|---------|
| EQAC       | 12.00%  |
| ESTRA      | 100.00% |
| ETB        | 36.00%  |
| EXITO      | 30.00%  |
| F          | 63.00%  |
| FABRICATO  | 90.00%  |
| FALABELLCO | 39.00%  |
| FAMILIA    | 100.00% |
| FB         | 33.00%  |
| FGNTOLIMA  | 100.00% |
| FLOA       | 10.00%  |
| GASNATURAL | 100.00% |
| GASORIENTE | 100.00% |
| GE         | 25.00%  |
| GEB        | 21.00%  |
| GEHC       | 17.00%  |
| GIBRALTAR  | 44.00%  |
| GOOGL      | 22.00%  |
| GRUBOLIVAR | 36.00%  |
| GRUPOARGOS | 75.00%  |
| GRUPOAVAL  | 30.00%  |



## Boletín Normativo

|            |         |
|------------|---------|
| GRUPOIMSA  | 100.00% |
| GRUPOSURA  | 44.00%  |
| GXTESCOL   | 7.00%   |
| HCOLSEL    | 29.00%  |
| HLQD       | 7.00%   |
| HYGU       | 8.00%   |
| IAUP       | 41.00%  |
| IAUS       | 22.00%  |
| IB01       | 7.00%   |
| IBTA       | 8.00%   |
| ICHN       | 20.00%  |
| ICOLCAP    | 29.00%  |
| IDSE       | 12.00%  |
| IDTP       | 31.00%  |
| IHYA       | 10.00%  |
| IJPA       | 12.00%  |
| IMBA       | 8.00%   |
| IMVU       | 14.00%  |
| INCASTILLA | 100.00% |
| INESA      | 100.00% |
| INRA       | 16.00%  |





## Boletín Normativo

|          |         |
|----------|---------|
| INVENSA  | 100.00% |
| ISA      | 31.00%  |
| ISAC     | 13.00%  |
| ISFD     | 13.00%  |
| IUAA     | 7.00%   |
| IUES     | 28.00%  |
| IUFS     | 21.00%  |
| IUHC     | 32.00%  |
| IUIT     | 14.00%  |
| IWVL     | 18.00%  |
| JNJ      | 18.00%  |
| JPEA     | 12.00%  |
| JPM      | 37.00%  |
| LQDA     | 14.00%  |
| MARLY    | 100.00% |
| MAYAGUEZ | 100.00% |
| MINEROS  | 58.00%  |
| MOAT     | 22.00%  |
| MVOL     | 11.00%  |
| NU       | 60.00%  |
| NUAMCO   | 34.00%  |



## Boletín Normativo

|            |         |
|------------|---------|
| NUTRESA    | 30.00%  |
| NVIDIA     | 34.00%  |
| OCCIDENTE  | 36.00%  |
| ORBIS      | 100.00% |
| PARAUCOCO  | 34.00%  |
| PAZRIO     | 90.00%  |
| PEI        | 36.00%  |
| PBR        | 34.00%  |
| PFAVAL     | 43.00%  |
| PFAVH      | 100.00% |
| PFBBVACOL  | 90.00%  |
| PFBCOLOM   | 35.00%  |
| PFCARPAK   | 100.00% |
| PFCEMARGOS | 36.00%  |
| PFCORFICOL | 36.00%  |
| PFDAVVNDA  | 29.00%  |
| PFE        | 17.00%  |
| PFGBOLIVAR | 36.00%  |
| PFGRUPOARG | 38.00%  |
| PFGRUPSURA | 47.00%  |
| PFVILLA051 | 100.00% |



## Boletín Normativo

|            |         |
|------------|---------|
| PVVILLA053 | 100.00% |
| PVVILLAS   | 100.00% |
| PVVILLAS00 | 100.00% |
| PVVILLAS01 | 100.00% |
| PVVILLASCA | 100.00% |
| POPULAR    | 90.00%  |
| PORT       | 30.00%  |
| PROMIGAS   | 44.00%  |
| PROTECCION | 66.00%  |
| RBOT       | 38.00%  |
| RCNTELEVI  | 100.00% |
| RIOPAILA   | 100.00% |
| RIOPAILIND | 100.00% |
| SANFELIPE  | 100.00% |
| SASU       | 11.00%  |
| SDGEB      | 21.00%  |
| SDHA       | 8.00%   |
| SDIA       | 9.00%   |
| SGLD       | 40.00%  |
| SPMV       | 23.00%  |
| SPXS       | 27.00%  |



## Boletín Normativo

|           |         |
|-----------|---------|
| SQMBCO    | 44.00%  |
| SUAS      | 13.00%  |
| TERPEL    | 36.00%  |
| TGLSC     | 100.00% |
| TITAN     | 100.00% |
| UBER      | 44.00%  |
| VALSIMESA | 90.00%  |
| VILLAS    | 100.00% |
| VOO       | 15.00%  |
| WIAU      | 9.00%   |

| Operaciones de contado sobre Valores de Renta Variable | Fluctuación Estrés |
|--|--------------------|
| AAPL   | 24.00%             |
| AGROCHAL   | 100.00%            |
| AMZN   | 35.00%             |
| BAC  | 55.00%             |
| BBVACOL  | 55.00%             |
| BCOLOMBIA  | 46.00%             |
| BHI  | 45.00%             |



## Boletín Normativo

|            |         |
|------------|---------|
| BMC        | 100.00% |
| BOGOTA     | 23.00%  |
| BRKB       | 23.00%  |
| BSANTANDCO | 34.00%  |
| BVC        | 34.00%  |
| C          | 73.00%  |
| CAPCO      | 93.00%  |
| CARACOLTV  | 100.00% |
| CARTON     | 100.00% |
| CBU0       | 22.00%  |
| CBU7       | 20.00%  |
| CCAU       | 16.00%  |
| CELSIA     | 40.00%  |
| CEMA       | 29.00%  |
| CEMARGOS   | 46.00%  |
| CENCOSUDCO | 51.00%  |
| CEUU       | 10.00%  |
| CFMITNIPCO | 34.00%  |
| CHILECO    | 31.00%  |
| CLH        | 45.00%  |
| CNEC       | 48.00%  |



## Boletín Normativo

|            |         |
|------------|---------|
| COLOMBINA  | 100.00% |
| COLTEJER   | 100.00% |
| COLTEL     | 100.00% |
| CONCIVILES | 100.00% |
| CONCRET    | 49.00%  |
| COOMEVAEPS | 100.00% |
| COPECCO    | 23.00%  |
| CORFERIAS  | 100.00% |
| CORFICOLCF | 43.00%  |
| CPXJ       | 16.00%  |
| CREDIFAMI  | 100.00% |
| CSACOL     | 100.00% |
| CSKR       | 16.00%  |
| CSPX       | 13.00%  |
| CUSS       | 13.00%  |
| CYBA       | 5.00%   |
| DESCAUCANO | 100.00% |
| DPCSACOL   | 100.00% |
| DPELECTULU | 100.00% |
| DPYA       | 14.00%  |
| DTLA       | 13.00%  |



## Boletín Normativo

|            |         |
|------------|---------|
| ECOPETROL  | 38.00%  |
| EDMU       | 10.00%  |
| EIMI       | 20.00%  |
| ELCONDOR   | 46.00%  |
| ELECTULUA  | 100.00% |
| EMCA       | 13.00%  |
| EMPAQUES   | 100.00% |
| ENELAMCO   | 29.00%  |
| ENELCHILCO | 32.00%  |
| ENKA       | 69.00%  |
| EQAC       | 12.00%  |
| ESTRA      | 100.00% |
| ETB        | 36.00%  |
| EXITO      | 30.00%  |
| F          | 63.00%  |
| FABRICATO  | 90.00%  |
| FALABELLCO | 39.00%  |
| FAMILIA    | 100.00% |
| FB         | 33.00%  |
| FGNTOLIMA  | 100.00% |
| FLOA       | 10.00%  |



## Boletín Normativo

|            |         |
|------------|---------|
| GASNATURAL | 100.00% |
| GASORIENTE | 100.00% |
| GE         | 25.00%  |
| GEB        | 21.00%  |
| GEHC       | 17.00%  |
| GIBRALTAR  | 44.00%  |
| GOOGL      | 22.00%  |
| GRUBOLIVAR | 36.00%  |
| GRUPOARGOS | 75.00%  |
| GRUPOAVAL  | 30.00%  |
| GRUPOIMSA  | 100.00% |
| GRUPOSURA  | 44.00%  |
| GXTESCOL   | 7.00%   |
| HCOLSEL    | 29.00%  |
| HLQD       | 7.00%   |
| HYGU       | 8.00%   |
| IAUP       | 41.00%  |
| IAUS       | 22.00%  |
| IB01       | 7.00%   |
| IBTA       | 8.00%   |
| ICHN       | 20.00%  |





## Boletín Normativo

|            |         |
|------------|---------|
| ICOLCAP    | 29.00%  |
| IDSE       | 12.00%  |
| IDTP       | 31.00%  |
| IHYA       | 10.00%  |
| IJPA       | 12.00%  |
| IMBA       | 8.00%   |
| IMVU       | 14.00%  |
| INCASTILLA | 100.00% |
| INESA      | 100.00% |
| INRA       | 16.00%  |
| INVENSA    | 100.00% |
| ISA        | 31.00%  |
| ISAC       | 13.00%  |
| ISFD       | 13.00%  |
| IUAA       | 7.00%   |
| IUES       | 28.00%  |
| IUFS       | 21.00%  |
| IUHC       | 32.00%  |
| IUIT       | 14.00%  |
| IWVL       | 18.00%  |
| JNJ        | 18.00%  |



## Boletín Normativo

|           |         |
|-----------|---------|
| JPEA      | 12.00%  |
| JPM       | 37.00%  |
| LQDA      | 14.00%  |
| MARLY     | 100.00% |
| MAYAGUEZ  | 100.00% |
| MINEROS   | 58.00%  |
| MOAT      | 22.00%  |
| MVOL      | 11.00%  |
| NU        | 60.00%  |
| NUAMCO    | 34.00%  |
| NUTRESA   | 30.00%  |
| NVIDIA    | 34.00%  |
| OCCIDENTE | 36.00%  |
| ORBIS     | 100.00% |
| PARAUCOCO | 34.00%  |
| PAZRIO    | 90.00%  |
| PEI       | 36.00%  |
| PBR       | 34.00%  |
| PFAVAL    | 43.00%  |
| PFAVH     | 100.00% |
| PFBBVACOL | 90.00%  |



## Boletín Normativo

|            |         |
|------------|---------|
| PFBCOLOM   | 35.00%  |
| PFCARPAK   | 100.00% |
| PFCEMARGOS | 36.00%  |
| PFCORFICOL | 36.00%  |
| PFDVVNDA   | 29.00%  |
| PFE        | 17.00%  |
| PFGBOLIVAR | 36.00%  |
| PFGRUPOARG | 38.00%  |
| PFGRUPSURA | 47.00%  |
| PVVILLA051 | 100.00% |
| PVVILLA053 | 100.00% |
| PVVILLAS   | 100.00% |
| PVVILLAS00 | 100.00% |
| PVVILLAS01 | 100.00% |
| PVVILLASCA | 100.00% |
| POPULAR    | 90.00%  |
| PORT       | 30.00%  |
| PROMIGAS   | 44.00%  |
| PROTECCION | 66.00%  |
| RBOT       | 38.00%  |
| RCNTELEVI  | 100.00% |



## Boletín Normativo

|            |         |
|------------|---------|
| RIOPAILA   | 100.00% |
| RIOPAILIND | 100.00% |
| SANFELIPE  | 100.00% |
| SASU       | 11.00%  |
| SDGEB      | 21.00%  |
| SDHA       | 8.00%   |
| SDIA       | 9.00%   |
| SGLD       | 40.00%  |
| SPMV       | 23.00%  |
| SPXS       | 27.00%  |
| SQMBCO     | 44.00%  |
| SUAS       | 13.00%  |
| TERPEL     | 36.00%  |
| TGLSC      | 100.00% |
| TITAN      | 100.00% |
| UBER       | 44.00%  |
| VALSIMESA  | 90.00%  |
| VILLAS     | 100.00% |
| VOO        | 15.00%  |
| WIAU       | 9.00%   |



## Boletín Normativo

**Parágrafo Primero.** Los Activos elegibles para Operaciones Repo serán evaluados por lo menos una vez al mes. En caso de que un Activo pierda su condición de ser elegible para Operaciones Repo, se informara al Comité de Riesgos, en la siguiente sesión. Si el Activo no cuenta con una fluctuación calculada previamente, el cálculo de esta se realizará con la metodología definida por la Cámara y se informará a los Miembros por medio de Boletín Informativo por la Cámara, sin perjuicio de la modificación a la presente Circular.

**Parágrafo Segundo.** La Cámara de Riesgo Central de Contraparte de Colombia S.A., suspende la aceptación de operaciones para su compensación y liquidación de Operaciones de contado sobre la Acción Ordinaria Coomeva EPS a partir del veintiséis (26) de enero de 2022.

La suspensión de Operaciones de Contado sobre la Acción Ordinaria Coomeva EPS en ningún caso supone limitación alguna a los derechos o facultades que la Cámara tiene respecto de los Miembros en relación con el cumplimiento de sus operaciones.

**Parágrafo Tercero.** La Cámara de Riesgo Central de Contraparte de Colombia S.A., suspende la aceptación de operaciones para su compensación y liquidación de Operaciones TTV sobre la acción Fabricato a partir del diecinueve (19) de octubre de 2022.

La suspensión de estas acciones en ningún caso supone limitación alguna a los derechos o facultades que la Cámara tiene respecto de los Miembros en relación con el cumplimiento de sus operaciones.

**Parágrafo Cuarto.** La Cámara de Riesgo Central de Contraparte de Colombia S.A., suspende la aceptación de operaciones para su compensación y liquidación de Operaciones TTV sobre las acciones, Colombina, Conciviles, Familia, Fgntolima, Incastilla, Pazrio, Riopaila y Riopailind a partir del diecisiete (17) enero de 2023.

La suspensión de estas acciones en ningún caso supone limitación alguna a los derechos o facultades que la Cámara tiene respecto de los Miembros en relación con el cumplimiento de sus operaciones.

**Parágrafo Quinto.** La Cámara de Riesgo Central de Contraparte de Colombia S.A., suspende la aceptación de operaciones para su compensación y liquidación de Operaciones del Contado y TTV sobre la acción PORT.



## Boletín Normativo

La suspensión de esta acción en ningún caso supone limitación alguna a los derechos o facultades que la Cámara tiene respecto de los Miembros en relación con el cumplimiento de sus operaciones.”

**Artículo Tercero. Vigencia.** La presente modificación a los artículos 4.5.3.1. y 4.5.3.4. de la Circular Única de la Cámara de Riesgo Central de Contraparte de Colombia S.A. – CRCC S.A., entrará en vigencia a partir del primero (1) de agosto de 2024.

(Original Firmado)  
**OSCAR LEIVA VILLAMIZAR**  
Gerente