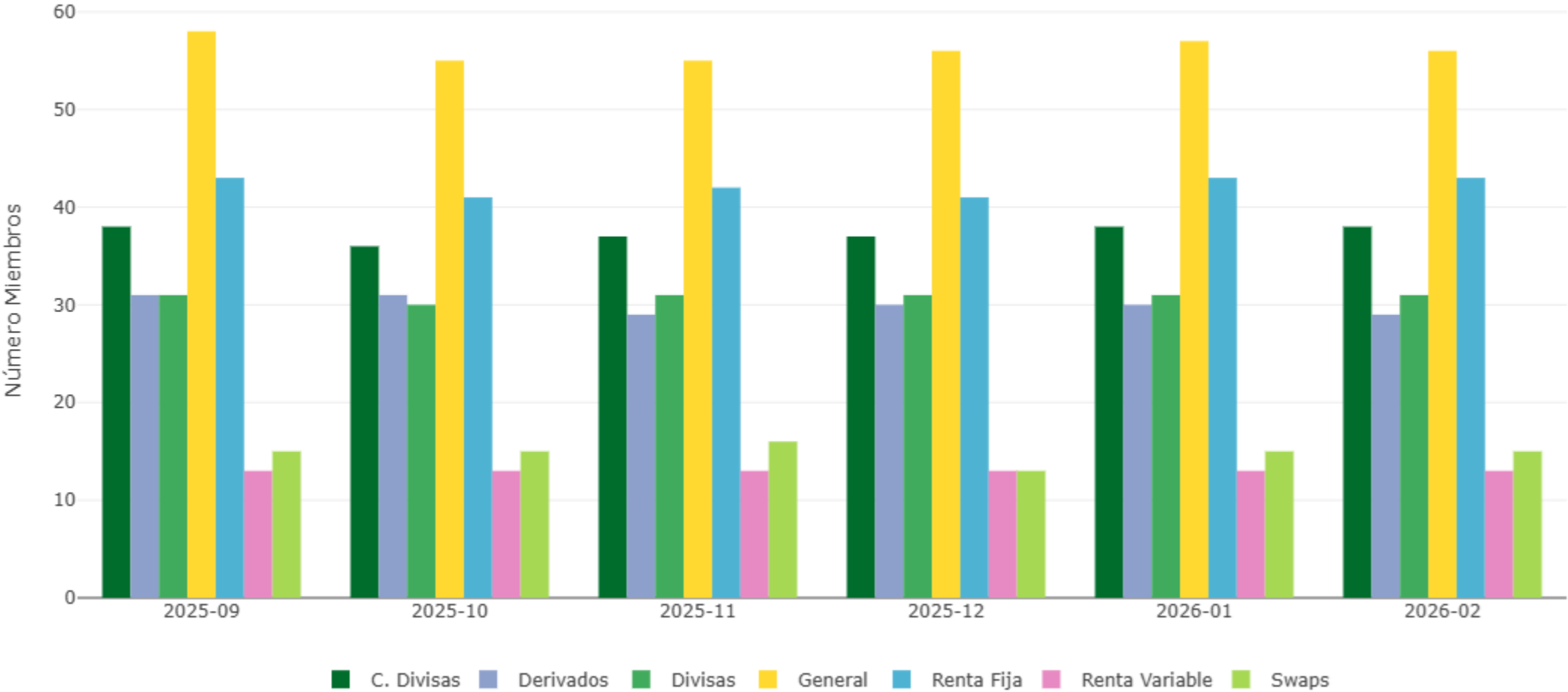


# Evolución de Mercado

Febrero 2026



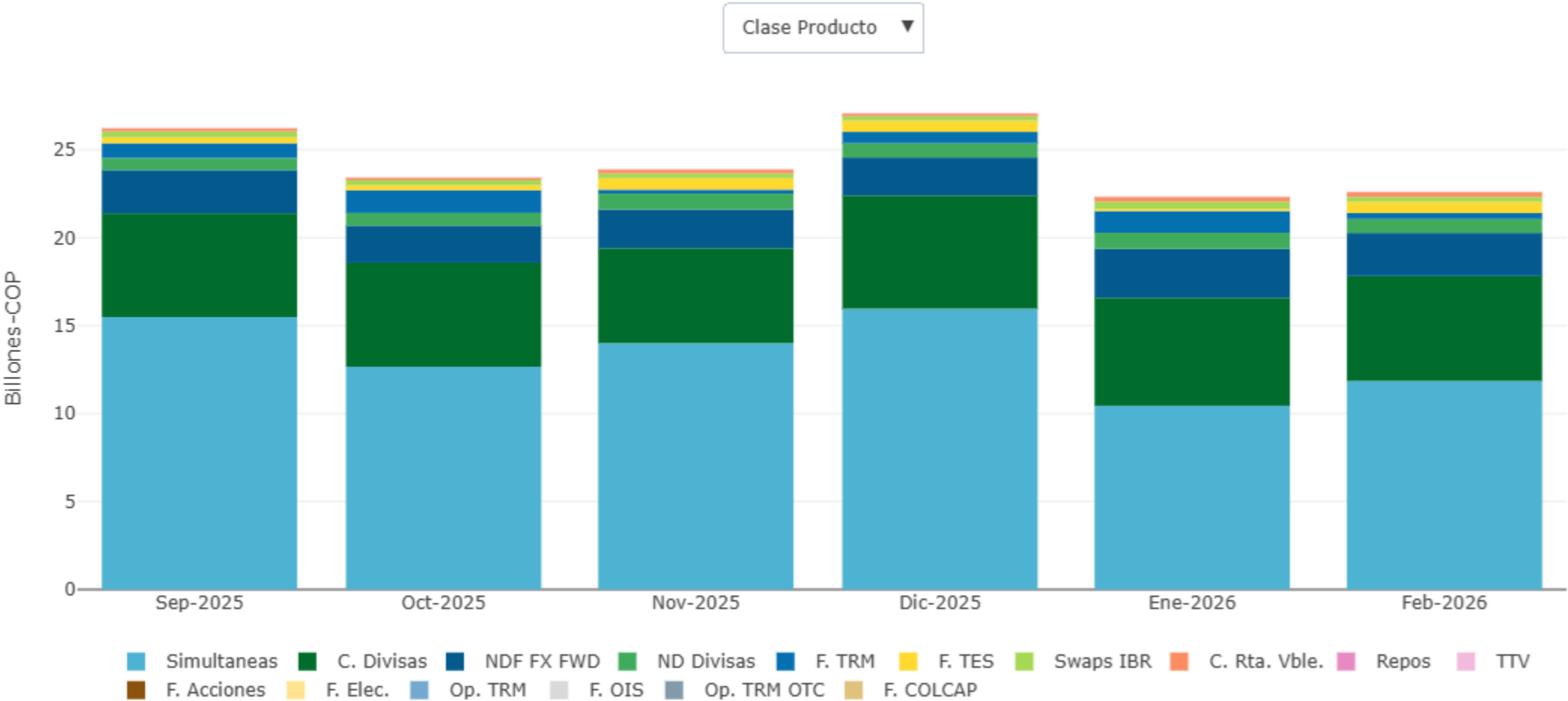
\*Datos del 2025-09-01 al 2026-02-27

| Segmento          | Grupo Producto | Clase Producto | %       | Volumen Último Día M-COP | Volumen Promedio Diario Último Mes M-COP | Volumen Acumulado Último Mes M-COP | Volumen Promedio Diario Periodo M-COP | Volumen Acumulado Periodo M-COP |
|-------------------|----------------|----------------|---------|--------------------------|------------------------------------------|------------------------------------|---------------------------------------|---------------------------------|
| Consolidado       | Consolidado    | Consolidado    | 100.00% | \$27,129,788             | \$22,607,403                             | \$452,148,069                      | \$24,283,416                          | \$2,962,576,759                 |
| Renta Fija        | TES            | Simultaneas    | 58.33%  | \$15,826,148             | \$11,849,573                             | \$236,991,453                      | \$13,415,424                          | \$1,636,681,698                 |
| C. Divisas        | C. Divisas     | C. Divisas     | 24.15%  | \$6,552,836              | \$5,964,399                              | \$119,287,982                      | \$5,963,034                           | \$727,490,103                   |
| Derivados         | TRM            | NDF FX FWD     | 7.65%   | \$2,074,970              | \$2,458,105                              | \$49,162,095                       | \$2,362,976                           | \$288,283,069                   |
| Divisas           | ND Divisas     | ND Divisas     | 4.76%   | \$1,291,554              | \$797,068                                | \$15,941,358                       | \$799,191                             | \$97,501,319                    |
| C. Renta Variable | C. Rta. Vble.  | C. Rta. Vble.  | 3.15%   | \$853,421                | \$261,820                                | \$5,236,408                        | \$189,471                             | \$23,115,428                    |
| Swaps             | Swaps IBR      | Swaps IBR      | 1.29%   | \$351,000                | \$290,365                                | \$5,807,300                        | \$312,333                             | \$38,104,663                    |
| Derivados         | TRM            | F. TRM         | 0.48%   | \$129,911                | \$331,952                                | \$6,639,047                        | \$781,196                             | \$95,305,966                    |
| Derivados         | F. TES         | F. TES         | 0.09%   | \$25,702                 | \$630,089                                | \$12,601,775                       | \$435,536                             | \$53,135,449                    |

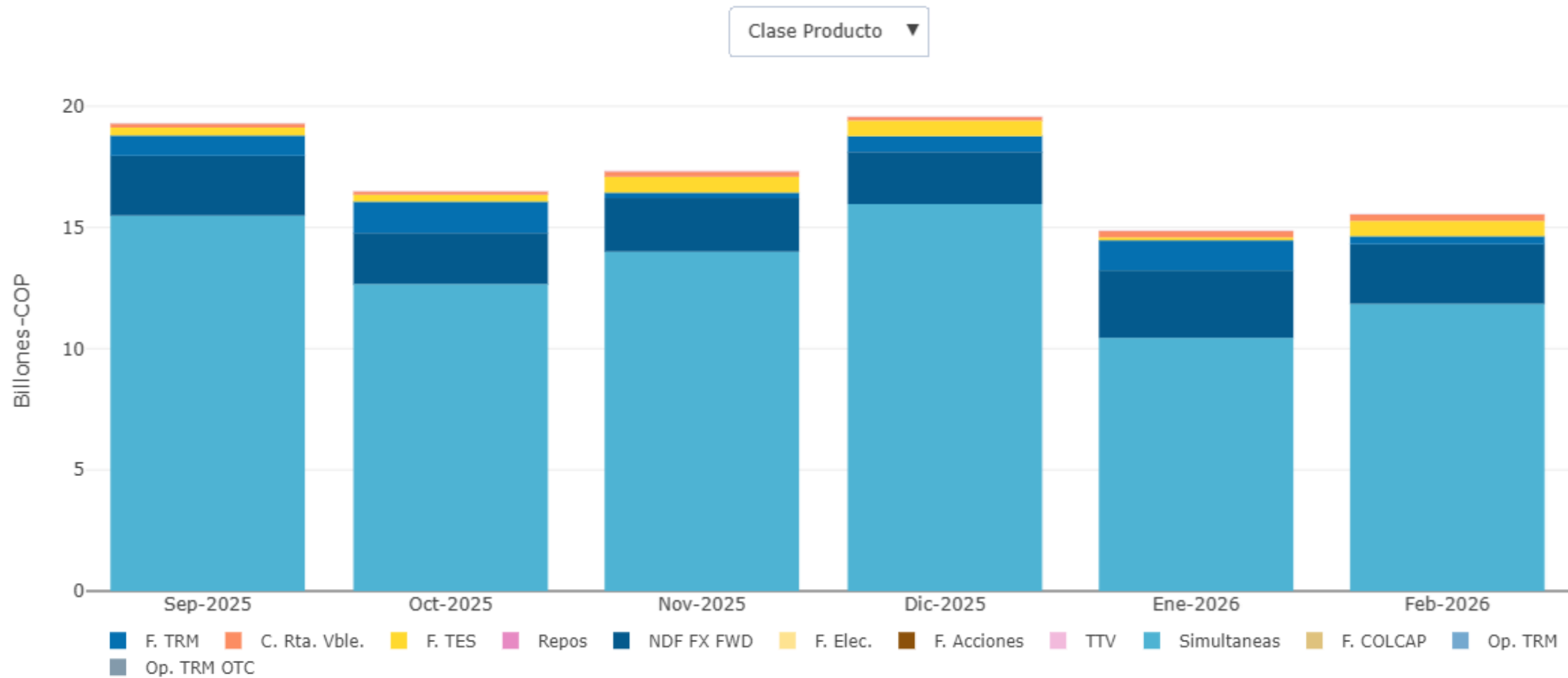
Registros del 1 al 9 de un total de 17  
\*Datos del 2025-09-01 al 2026-02-27

| Segmento       | Grupo Producto | Clase Producto | %     | Volumen Último Día M-COP | Volumen Promedio Diario Último Mes M-COP | Volumen Acumulado Último Mes M-COP | Volumen Promedio Diario Periodo M-COP | Volumen Acumulado Periodo M-COP |
|----------------|----------------|----------------|-------|--------------------------|------------------------------------------|------------------------------------|---------------------------------------|---------------------------------|
| Renta Variable | Repos y TTV    | Repos          | 0.08% | \$21,668                 | \$17,745                                 | \$354,902                          | \$16,893                              | \$2,060,893                     |
| Derivados      | F. Rta. Vble.  | F. Acciones    | 0.01% | \$1,471                  | \$1,803                                  | \$36,052                           | \$2,335                               | \$284,929                       |
| Renta Variable | Repos y TTV    | TTV            | 0.00% | \$845                    | \$2,025                                  | \$40,499                           | \$2,715                               | \$331,216                       |
| Derivados      | F. Elec.       | F. Elec.       | 0.00% | \$261                    | \$2,460                                  | \$49,198                           | \$1,393                               | \$169,993                       |
| Derivados      | F. Rta. Vble.  | F. COLCAP      | 0.00% | \$0                      | \$0                                      | \$0                                | \$3                                   | \$312                           |
| Derivados      | OIS            | F. OIS         | 0.00% | \$0                      | \$0                                      | \$0                                | \$362                                 | \$44,192                        |
| Derivados      | TRM            | Op. TRM        | 0.00% | \$0                      | \$0                                      | \$0                                | \$402                                 | \$49,077                        |
| Derivados      | TRM            | Op. TRM OTC    | 0.00% | \$0                      | \$0                                      | \$0                                | \$151                                 | \$18,454                        |

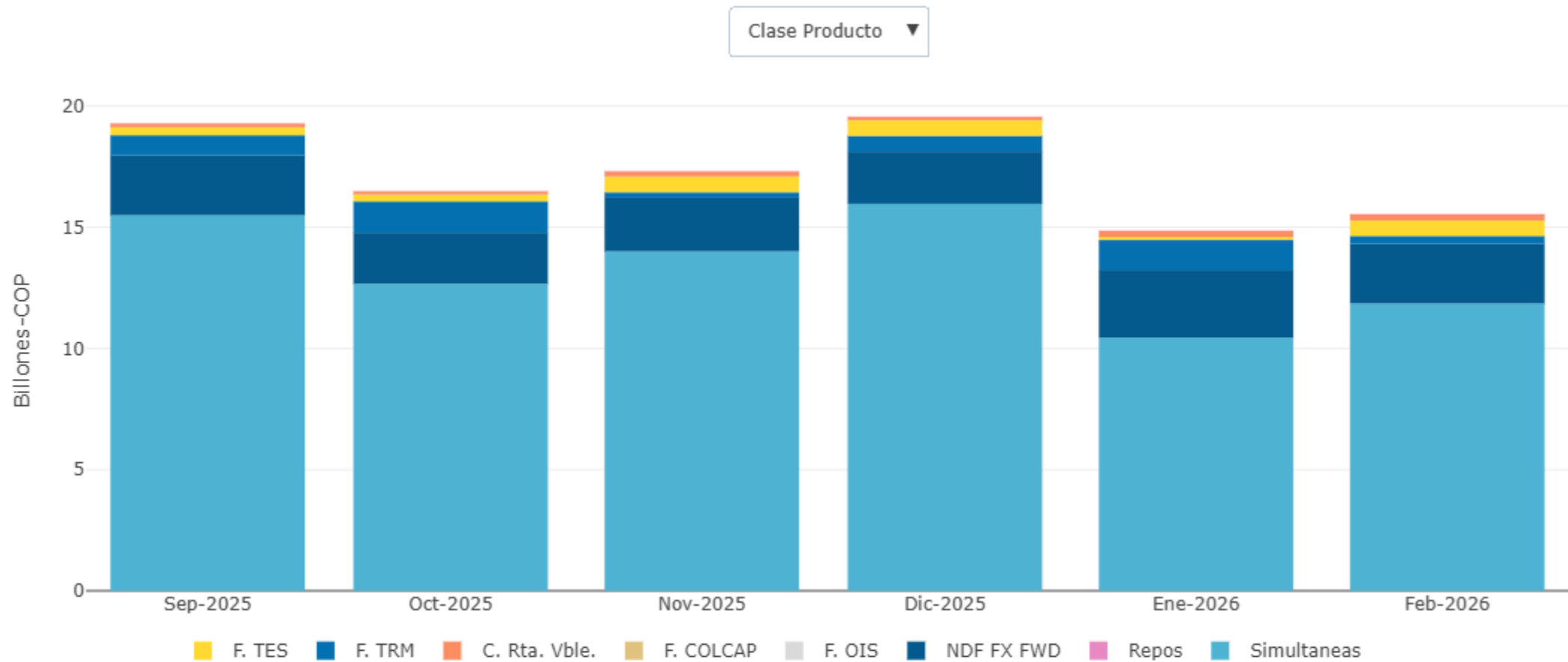
Registros del 10 al 17 de un total de 17  
\*Datos del 2025-09-01 al 2026-02-27



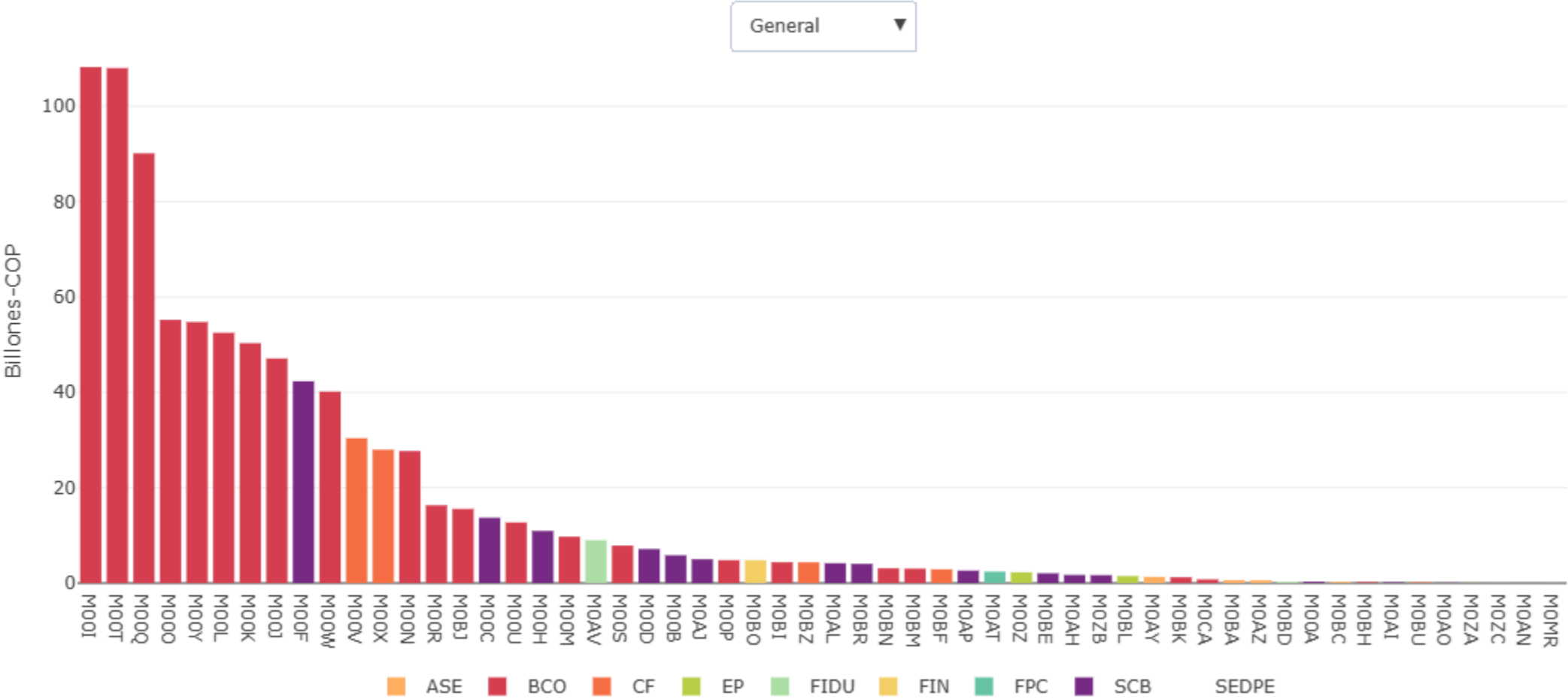
\*Datos del 2025-09-01 al 2026-02-27



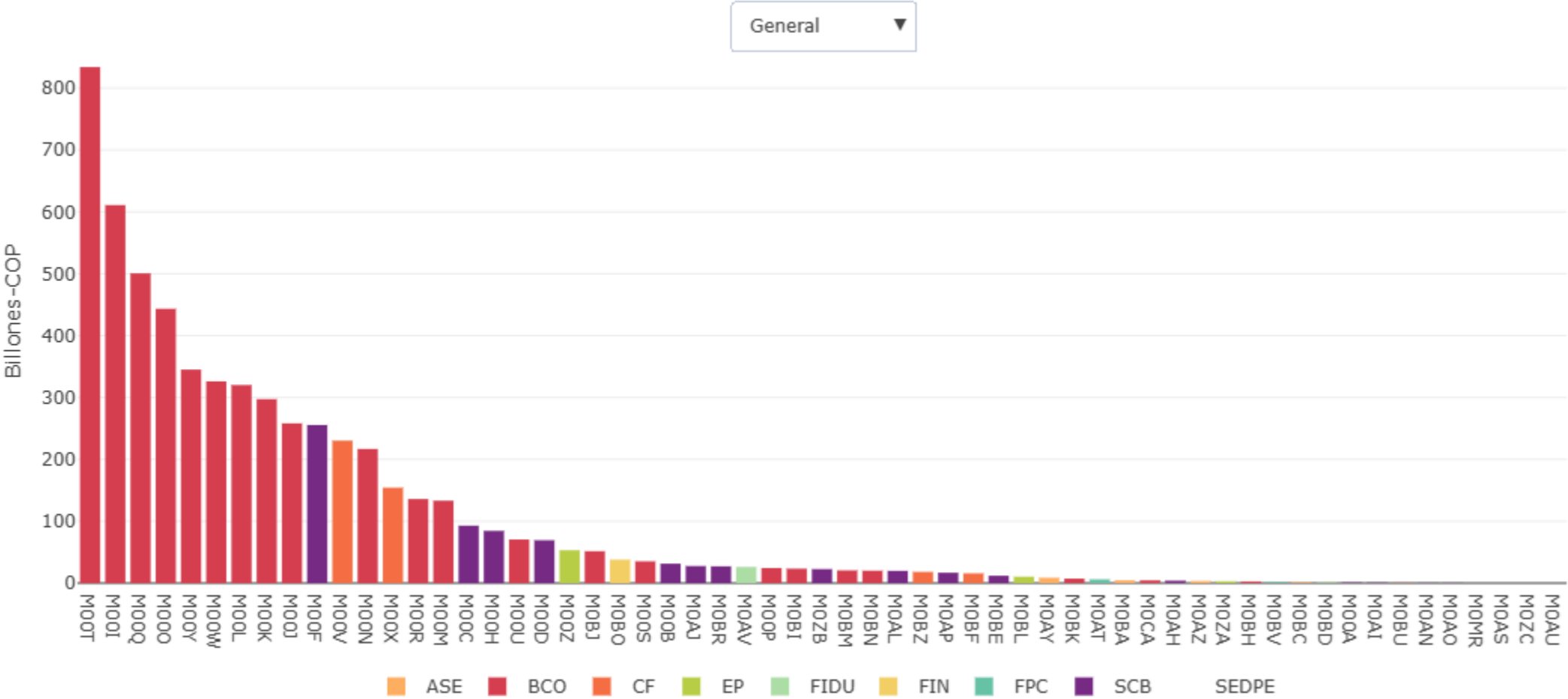
\*Datos del 2025-09-01 al 2026-02-27



\*Datos del 2025-09-01 al 2026-02-27



\*Datos del 2025-09-01 al 2026-02-27



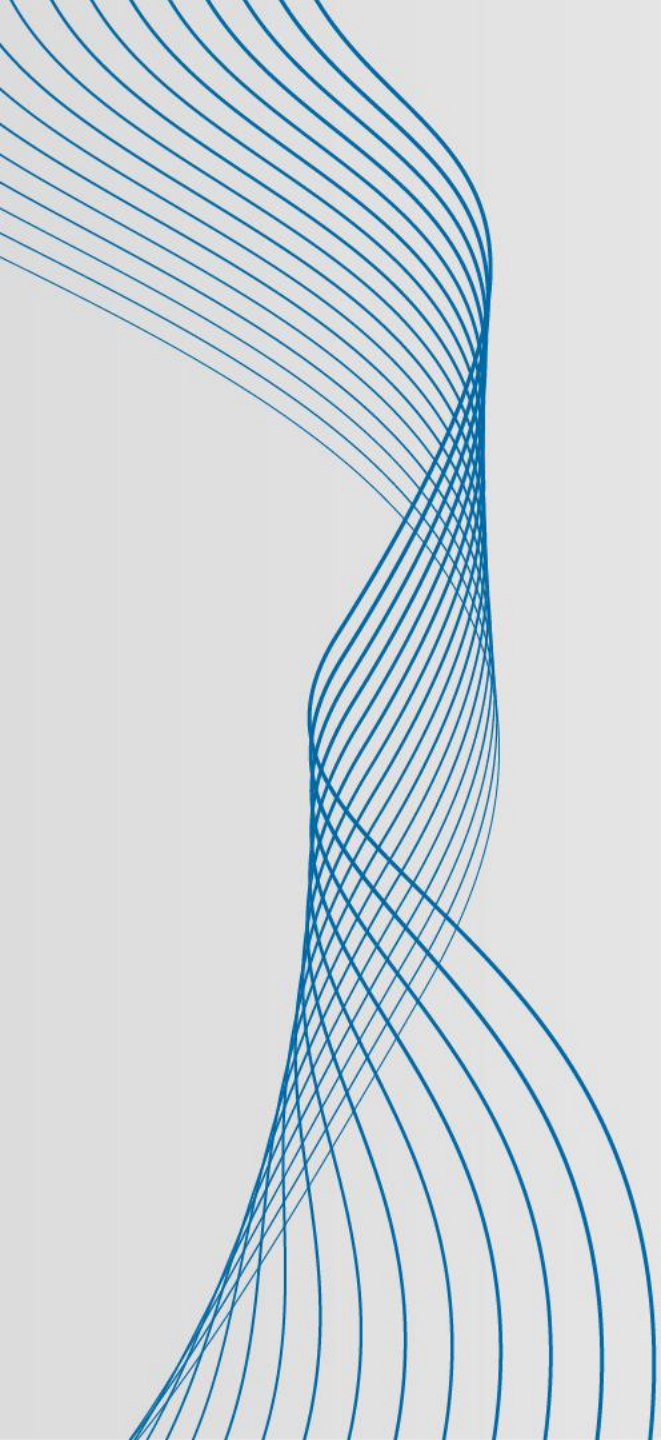
\*Datos del 2025-09-01 al 2026-02-27

| Segmento          | Grupo Producto | Clase Producto | Posición Abierta Compra Último Día M-COP | Posición Abierta Venta Último Día M-COP | Posición Abierta Compra Promedio Diario Último Mes M-COP | Posición Abierta Venta Promedio Diario Último Mes M-COP | Posición Abierta Compra Promedio Diario Periodo M-COP | Posición Abierta Venta Promedio Diario Periodo M-COP |
|-------------------|----------------|----------------|------------------------------------------|-----------------------------------------|----------------------------------------------------------|---------------------------------------------------------|-------------------------------------------------------|------------------------------------------------------|
| Consolidado       | Consolidado    | Consolidado    | \$170,421,475                            | \$170,414,107                           | \$166,243,715                                            | \$166,236,778                                           | \$162,398,489                                         | \$162,391,018                                        |
| Derivados         | TRM            | NDF FX FWD     | \$78,665,481                             | \$78,665,481                            | \$78,254,260                                             | \$78,254,260                                            | \$75,670,665                                          | \$75,670,665                                         |
| Swaps             | Swaps IBR      | Swaps IBR      | \$46,024,488                             | \$46,024,488                            | \$46,222,327                                             | \$46,222,602                                            | \$42,875,498                                          | \$42,875,543                                         |
| Renta Fija        | TES            | Simultaneas    | \$22,872,399                             | \$22,872,399                            | \$19,137,445                                             | \$19,137,445                                            | \$21,020,893                                          | \$21,020,893                                         |
| Derivados         | TRM            | F. TRM         | \$11,831,649                             | \$11,824,282                            | \$12,930,126                                             | \$12,922,917                                            | \$14,628,523                                          | \$14,621,469                                         |
| Derivados         | F. TES         | F. TES         | \$8,291,247                              | \$8,291,247                             | \$7,869,270                                              | \$7,869,270                                             | \$6,537,776                                           | \$6,537,776                                          |
| Divisas           | ND Divisas     | ND Divisas     | \$1,128,858                              | \$1,128,858                             | \$704,958                                                | \$704,958                                               | \$697,769                                             | \$697,769                                            |
| C. Renta Variable | C. Rta. Vble.  | C. Rta. Vble.  | \$904,594                                | \$904,594                               | \$375,311                                                | \$375,311                                               | \$295,027                                             | \$295,055                                            |
| Renta Variable    | Repos y TTV    | Repos          | \$478,385                                | \$478,385                               | \$522,543                                                | \$522,543                                               | \$472,811                                             | \$472,327                                            |

| Segmento       | Grupo Producto | Clase Producto | Posición Abierta Compra Último Día M-COP | Posición Abierta Venta Último Día M-COP | Posición Abierta Compra Promedio Diario Último Mes M-COP | Posición Abierta Venta Promedio Diario Último Mes M-COP | Posición Abierta Compra Promedio Diario Periodo M-COP | Posición Abierta Venta Promedio Diario Periodo M-COP |
|----------------|----------------|----------------|------------------------------------------|-----------------------------------------|----------------------------------------------------------|---------------------------------------------------------|-------------------------------------------------------|------------------------------------------------------|
| Derivados      | F. Elec.       | F. Elec.       | \$96,915                                 | \$96,915                                | \$94,881                                                 | \$94,881                                                | \$79,057                                              | \$79,057                                             |
| Derivados      | OIS            | F. OIS         | \$44,726                                 | \$44,726                                | \$44,687                                                 | \$44,687                                                | \$26,375                                              | \$26,375                                             |
| Derivados      | TRM            | Op. TRM        | \$30,557                                 | \$30,557                                | \$33,509                                                 | \$33,509                                                | \$36,377                                              | \$36,377                                             |
| Derivados      | F. Rta. Vble.  | F. Acciones    | \$29,700                                 | \$29,700                                | \$36,310                                                 | \$36,310                                                | \$39,193                                              | \$39,193                                             |
| Renta Variable | Repos y TTV    | TTV            | \$13,815                                 | \$13,815                                | \$9,613                                                  | \$9,610                                                 | \$5,972                                               | \$5,968                                              |
| Derivados      | TRM            | Op. TRM OTC    | \$8,605                                  | \$8,605                                 | \$8,417                                                  | \$8,417                                                 | \$12,522                                              | \$12,522                                             |
| Derivados      | F. Rta. Vble.  | F. COLCAP      | \$56                                     | \$56                                    | \$60                                                     | \$60                                                    | \$31                                                  | \$31                                                 |

Registros del 10 al 16 de un total de 16  
\*Datos del 2025-09-01 al 2026-02-27

| Rango ▾ | Posición Abierta Compra Último Día M-COP ▾ | Posición Abierta Venta Último Día M-COP ▾ | Posición Abierta Compra Promedio Diario Último Mes M-COP ▾ | Posición Abierta Venta Promedio Diario Último Mes M-COP ▾ | Posición Abierta Compra Promedio Diario Periodo M-COP ▾ | Posición Abierta Venta Promedio Diario Periodo M-COP ▾ |
|---------|--------------------------------------------|-------------------------------------------|------------------------------------------------------------|-----------------------------------------------------------|---------------------------------------------------------|--------------------------------------------------------|
| 0M-1M   | \$1,352,500                                | \$1,352,500                               | \$1,447,065                                                | \$1,448,590                                               | \$1,388,164                                             | \$1,388,414                                            |
| 1M-3M   | \$1,336,969                                | \$1,336,969                               | \$917,474                                                  | \$916,724                                                 | \$931,744                                               | \$931,621                                              |
| 3M-6M   | \$1,409,000                                | \$1,409,000                               | \$1,229,678                                                | \$1,229,178                                               | \$1,075,395                                             | \$1,075,313                                            |
| 6M-9M   | \$1,040,622                                | \$1,040,622                               | \$999,531                                                  | \$999,531                                                 | \$843,551                                               | \$843,551                                              |
| 9M-1Y   | \$1,081,800                                | \$1,081,800                               | \$944,415                                                  | \$944,415                                                 | \$912,641                                               | \$912,641                                              |
| 1Y-18M  | \$1,241,580                                | \$1,241,580                               | \$1,300,012                                                | \$1,300,012                                               | \$1,296,997                                             | \$1,296,997                                            |
| 18M-2Y  | \$830,000                                  | \$830,000                                 | \$566,900                                                  | \$566,900                                                 | \$535,339                                               | \$535,339                                              |
| 2Y-5Y   | \$3,375,350                                | \$3,375,350                               | \$3,447,625                                                | \$3,447,625                                               | \$3,457,555                                             | \$3,457,555                                            |
| 5Y-7Y   | \$33,500                                   | \$33,500                                  | \$46,650                                                   | \$46,650                                                  | \$71,934                                                | \$71,934                                               |
| 7Y-10Y  | \$76,250                                   | \$76,250                                  | \$100,850                                                  | \$100,850                                                 | \$88,793                                                | \$88,793                                               |



# CRCC

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