

# FONDO DE TITULIZACIÓN PYMES MAGDALENA 8

## QUARTERLY INVESTOR REPORT

Cash Settlement Date December 27, 2023

Dates	
Effective Date	28-Sep-23
Payment Date	27-Dec-23
Previous Payment Date	28-Sep-23
Next Payment Date	26-Mar-24
Premium Calculation Period	90

Portfolio Amortisation	
PRONA	859.750.005,43
Portfolio Amortisation Amount	94.547.339,29

### Protection Payments

Protection Payment Amount of the Period	0,00
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(+) Protected Tranche Loss Balance	0,00
(-) Protected Tranche Loss Balance previous	0,00

### Losses information

(+) Initial Credit Protection Amount	0,00
(+/-) Credit Protection Adjustment Amounts	0,00
(-) Late Recovery	0,00

Loss Balance	0,00
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(+) Maximum Loss Amount	0,00
(+) Loss Balance	0,00

Adjusted Loss Balance	0,00
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### Ajusted Portfolio Notional Amount

(+) Senior Tranche Adjusted Notional Amount	859.750.005,43
(+) Protected Tranche Adjusted Notional Amount	80.750.000,00

Adjusted Portfolio Notional Amount	940.500.005,43
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### Tranches Information

	Initial Notional Amount	Loss Balance	Previous Aggregate Amortisation	Adjusted Notional Amount
Senior Tranche	859.750.005,43	0,00	0,00	859.750.005,43
Protected Tranche	80.750.000,00	0,00	0,00	80.750.000,00
Junior Tranche	9.500.000,00	0,00	0,00	9.500.000,00
	<b>950.000.005,43</b>	<b>0,00</b>	<b>0,00</b>	<b>950.000.005,43</b>

	Initial Notional Amount	Aggregate Amortisation	Loss Balance	Final Notional Amount
Senior Tranche	859.750.005,43	86.429.638,49	0,00	773.320.366,94
Protected Tranche	80.750.000,00	8.117.700,80	0,00	72.632.299,20
Junior Tranche	9.500.000,00	0,00	0,00	9.500.000,00
	<b>950.000.005,43</b>	<b>94.547.339,29</b>	<b>0,00</b>	<b>855.452.666,14</b>

	Initial		Actual	
	Attachment	Detachment	Attachment	Detachment
Senior Tranche	0,09500000	1,00000000	0,09601034	1,00000000
Protected Tranche	0,01000000	0,09500000	0,01110523	0,09601034
Junior Tranche	0,00000000	0,01000000	0,00000000	0,01110523

Subordination Event	
(a) Loss Balance	FALSE
Loss Balance	0,00
2% Protected Reference Portfolio Amount (PRONA)	17.109.053,32
(b) Detachment Point Protected Tranche	FALSE
Detachment Point Protected Tranche	0,09601034
50% Detachment Point on Effective Date	0,04750000
(c) Higher Risk PRONA (difference 35 bps)	FALSE
Higher Risk PRONA	1,72%
Higher Risk PRONA Effective Date	0,00%

There is no Subordination Event, so amortisation takes place Pro-rata

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## QUARTERLY INVESTOR REPORT

### QUARTER CREDIT EVENT NOTICE INFORMATION

Original RO ID Anon	Credit Event Type	Credit Event Date	Initial Credit Protection Amount	Auditor Verification

0,00

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### QUARTER LOSS AMOUNT

Original RO ID Anon	Credit Event Type	Credit Event Date	Initial Credit Protection Amount	Auditor Verification	Credit Protection Adjustment Amount	Cure Date	Worked out Date

0,00

0,00