

FONDO DE TITULIZACIÓN PYMES MAGDALENA 8

QUARTERLY INVESTOR REPORT

Cash Settlement Date March 26, 2024

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

| Portfolio Amortisation | |
|-------------------------------|----------------|
| PRONA | 770.607.776,77 |
| Portfolio Amortisation Amount | 84.844.889,37 |
| C.P.R. | 4,85% |

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

| Losses information | |
|--|------------|
| (+) Initial Credit Protection Amount | 81.418,23 |
| (+/-) Credit Protection Adjustment Amounts | 0,00 |
| (-) Late Recovery | 0,00 |
| Loss Balance | 81.418,23 |
| (+) Maximum Loss Amount | 54.588,36 |
| (+) Loss Balance | 81.418,23 |
| Adjusted Loss Balance | 136.006,59 |

| Ajusted Portfolio Notional Amount | |
|--|----------------|
| (+) Senior Tranche Adjusted Notional Amount | 773.320.366,94 |
| (+) Protected Tranche Adjusted Notional Amount | 72.632.299,20 |
| Ajusted Portfolio Notional Amount | 845.952.666,14 |

Tranches Information

| | Initial Notional Amount | Ajusted Loss Balance | Previous Aggregate Amortisation | Adjusted Notional Amount |
|-------------------|----------------------------|-------------------------|---------------------------------------|-----------------------------|
| Senior Tranche | 859.750.005,43 | 0,00 | 86.429.638,49 | 773.320.366,94 |
| Protected Tranche | 80.750.000,00 | 0,00 | 8.117.700,80 | 72.632.299,20 |
| Junior Tranche | 9.500.000,00 | 136.006,59 | 0,00 | 9.363.993,41 |
| | 950.000.005,43 | 136.006,59 | 94.547.339,29 | 855.316.659,55 |

| | Initial Notional Amount | Aggregate Amortisation | Loss Balance | Final Notional Amount |
|-------------------|----------------------------|---------------------------|------------------|--------------------------|
| Senior Tranche | 859.750.005,43 | 163.989.865,68 | 0,00 | 695.760.139,75 |
| Protected Tranche | 80.750.000,00 | 15.402.362,98 | 0,00 | 65.347.637,02 |
| Junior Tranche | 9.500.000,00 | 0,00 | 81.418,23 | 9.418.581,77 |
| | 950.000.005,43 | 179.392.228,66 | 81.418,23 | 770.526.358,54 |

| | Initial | | Actual | |
|-------------------|------------|------------|------------|------------|
| | Attachment | Detachment | Attachment | Detachment |
| Senior Tranche | 0,09500000 | 1,00000000 | 0,09712806 | 1,00000000 |
| Protected Tranche | 0,01000000 | 0,09500000 | 0,01232793 | 0,09712806 |
| Junior Tranche | 0,00000000 | 0,01000000 | 0,00010565 | 0,01232793 |

| Subordination Event | |
|---|---------------|
| (a) Loss Balance | FALSE |
| Loss Balance | 81.418,23 |
| 2% Protected Reference Portfolio Amount (PRONA) | 15.412.155,54 |
| (b) Detachment Point Protected Tranche | FALSE |
| Detachment Point Protected Tranche | 0,09712806 |
| 50% Detachment Point on Effective Date | 0,04750000 |
| (c) Higher Risk PRONA (difference 35 bps) | FALSE |
| Higher Risk PRONA | 2,21% |
| 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 |
| 90630001-55X000JEZO | Restructuring | December 21, 2023 | 8.732,25 | N/A |
| 90630001-55X000J12V | Failure to pay | December 29, 2023 | 8.848,38 | N/A |
| 90630001-55X000JEYY | Restructuring | December 15, 2023 | 1.909,22 | N/A |
| 90630001-55X000IY99 | Failure to pay | January 3, 2024 | 21.596,71 | Verified |
| 90630001-55X000JF5Q | Restructuring | January 26, 2024 | 12.005,18 | N/A |
| 90630001-55X000JF5Q | Restructuring | January 26, 2024 | 18.710,55 | N/A |
| 90630001-55X000IYXW | Failure to pay | February 7, 2024 | 3.610,26 | N/A |
| 90630001-55X000IZA4 | Failure to pay | February 23, 2024 | 2.675,34 | N/A |
| 90630001-55X000J0YZ | Failure to pay | February 13, 2024 | 3.330,34 | N/A |

81.418,23

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QUARTERLY INVESTOR REPORT

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 |
|---------------------|-------------------|-------------------|----------------------------------|----------------------|-------------------------------------|-----------|-----------------|
| 90630001-55X000JEZO | Restructuring | December 21, 2023 | 8.732,25 | N/A | - | - | - |
| 90630001-55X000J12V | Failure to pay | December 29, 2023 | 8.848,38 | N/A | - | - | - |
| 90630001-55X000JEYY | Restructuring | December 15, 2023 | 1.909,22 | N/A | - | - | - |
| 90630001-55X000IY99 | Failure to pay | January 3, 2024 | 21.596,71 | Verified | - | - | - |
| 90630001-55X000JF5Q | Restructuring | January 26, 2024 | 12.005,18 | N/A | - | - | - |
| 90630001-55X000JF5Q | Restructuring | January 26, 2024 | 18.710,55 | N/A | - | - | - |
| 90630001-55X000IYXW | Failure to pay | February 7, 2024 | 3.610,26 | N/A | - | - | - |
| 90630001-55X000IZA4 | Failure to pay | February 23, 2024 | 2.675,34 | N/A | - | - | - |
| 90630001-55X000J0YZ | Failure to pay | February 13, 2024 | 3.330,34 | N/A | - | - | - |

81.418,23

0,00