



Issue Age: 102 months  
Pool Balance: \$54,347 millones  
> 120 Days Delinquency: \$4,971 MM  
REO \$ -

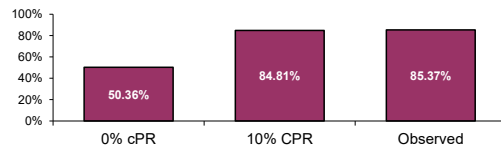
## Outstanding Balance & Credit Enhancements

TIPS	Coupon	Initial Balance	Outstanding Balance	Distribution	Principal Paid%	Performing Loans/TIPS	External Credit Enhancement
A-2027:	7.75%	\$372,617	\$ -	0.0%	100.0%	A 0.00%	TC -
B-2032:	9.40%	\$44,881	\$33,348	86.0%	25.7%	A + B 148.06%	
MZ-2032:	11.00%	\$5,428	\$5,428	14.0%	0.0%	A + B + MZ 127.34%	

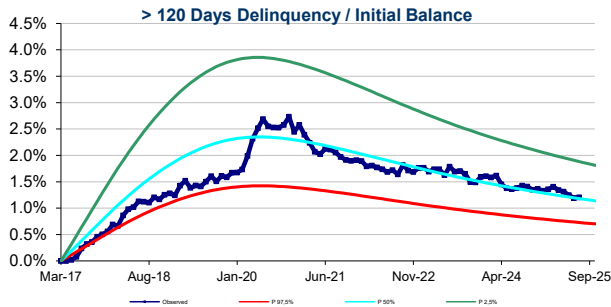
## Pool Prepayment

Observed July	12 Month Moving Average	WA Prepayment	CPR Scenario: Valuation Projection September
11.64%	9.78%	14.83%	9.88%

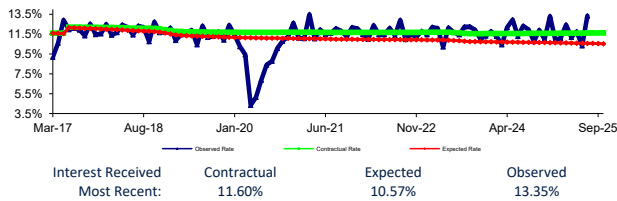
### Pool Principal Paid %



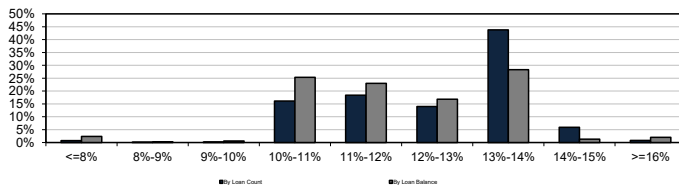
## Observed Delinquency



### Pool Interest Received %

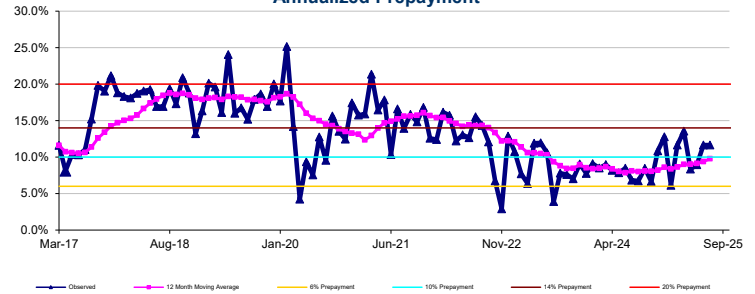


## Weighted Average Coupon



WA Coupon July	12.01%
WA LTV July	20.76%

## Annualized Prepayment



## Stress Scenarios

Projected amortization for different stress scenarios - CPR Prepayment: 10%, 20%, 12 Month Moving Average (MA) - and multiples of 1, 1.5, or 5 times the projected delinquency curve

Prepayment	Delinquency	A	B 2032	MZ 2302	Residual \$mm
10%	1.0	100%	100%	100%	12,290
20%	1.0	100%	100%	100%	12,498
MA	1.0	100%	100%	100%	12,288
10%	1.5	100%	100%	100%	12,025
20%	1.5	100%	100%	100%	12,199
MA	1.5	100%	100%	100%	12,023
10%	5.0	100%	100%	100%	10,272
20%	5.0	100%	100%	100%	10,725
MA	5.0	100%	100%	100%	10,267

### Notes:

- ▶ Performing Loans/TIPS %: Principal balance of mortgage loans with delinquency less than 120 days divided by TIPS balance on the closing date.
- ▶ External Credit Enhancement: Outstanding Balance of Class A Securities Credit Enhancement Mechanism.
- ▶ 0% CPR: Contract payment to loans in a zero-delinquency and zero-prepayment scenario.
- ▶ Prepayment is the aggregate of the sum of annualized partial and total prepayment. Weighted average (WA) prepayment of the issuance: Means the weighted prepayment times the mortgage loans balance of each month of the issuance.
- ▶ Prepayment Scenario for Valuation: prepayment scenario for price vendors valuation.
- ▶ Pool Interest Received: Monthly interest cash flow divided by the principal balance at the beginning of the month.
- ▶ For credit risk monitoring purposes the >120 days delinquency indicator has been projected considering the credit quality performance of a development sample of 204,300 mortgage loans. Delinquency is shown in percentiles (P2.5%, P50%, and P97.5%). For more information about the methodology of projection, see the Issue Prospectus Attachment 2.
- ▶ Scenarios: Shows the projected amortization percentage of each security for different stress scenarios of prepayment and multiples of the expected delinquency. Residual amount after securities repayment is the present value discounted at the IIR of the correlative liabilities. For more information see the "Amortization and Cash Flows Tables Prepayment and Delinquency Scenarios" report at [www.titularizadora.com](http://www.titularizadora.com)
- ▶ Weighted Average Coupon: Shows the pool portfolio distribution by coupon rate ranges by amount and by quantity. By amount with respect to the mortgage loan balance and by quantity with respect to the number of mortgage loans.
- ▶ WA LTV: Ratio of debt principal balance to the current real estate appraisal as a weighted average times the mortgage loan principal balance.
- ▶ WA Interest Rate: Weighted average interest rate times the mortgage loans principal balance.

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