

Delinquency Graphs by Vintage El Salvador

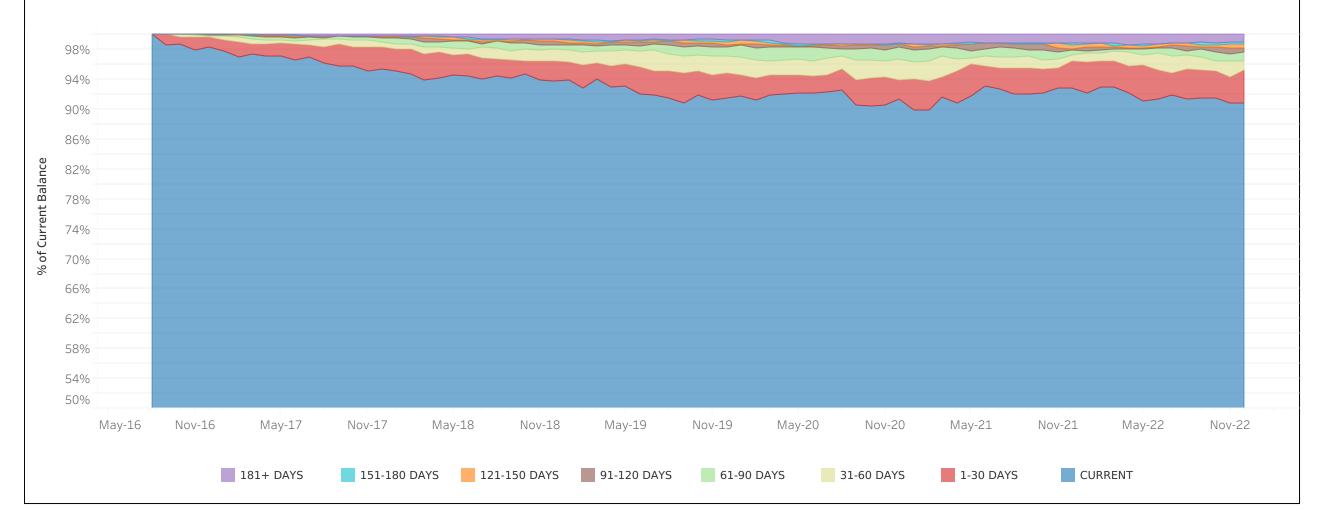
Mortgage Loans - May-2023 Trust XIII

An analysis of historical loan payment data was used to compile a migration analysis of delinquency by annual vintage. Delinquencies for each vintage were grouped into the following buckets; Current, 1-30, 31-60, 61-90, 91-120, 121-150, 151-180, and 180+. Results are provided in graphical and tabular form. Vintages with fewer than fifty (50) loans are not presented, however these excluded loans are included in the data and graphs showing all vintages.

The cutoff date is May-2023

	2017	2018	2019	2020	2021	2022	202
	May	May	May	May	May	May	Ma
Balance	43,162,261	40,449,660	37,072,740	34,435,504	31,693,659	29,276,752	26,589,71
Deliquency Status (\$	of Current Balance)						
CURRENT	41,903,621	38,246,058	34,492,815	31,752,479	29,065,818	26,669,860	24,590,662
1-30 DAYS	765,429	1,090,318	1,127,281	831,478	1,371,645	1,391,833	1,107,34
31-60 DAYS	202,597	388,544	674,403	710,898	253,927	412,026	370,156
61-90 DAYS	121,200	391,091	272,180	555,493	320,703	225,474	129,259
91-120 DAYS	52,954	26,111	153,499	47,464	270,208	47,702	85,656
121-150 DAYS	63,774	158,487	74,525	20,805	26,136	89,253	24,796
151-180 DAYS	35,993	26,780	21,564	99,329	73,313	53,479	44,865
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181+ DAYS Deliquency Status (%	of Current Balance)	122,271	256,473	417,558	311,909	387,126	230,981
		2018	256,473	2020	2021	2022	236,980
	of Current Balance)		, ,	1	, ,	· · · · · · · · · · · · · · · · · · ·	
	of Current Balance) 2017	2018	2019	2020	2021	2022	2023
Deliquency Status (%	of Current Balance) 2017 May 97.08% 1.77%	2018 May	2019 May	2020 May 92.21% 2.41%	2021 May	2022 May 91.10% 4.75%	2023 May 92.48% 4.16%
Deliquency Status (%	of Current Balance) 2017 May 97.08% 1.77% 0.47%	2018 May 94.55% 2.70% 0.96%	2019 May 93.04% 3.04% 1.82%	2020 May 92.21% 2.41% 2.06%	2021 May 91.71% 4.33% 0.80%	2022 May 91.10% 4.75% 1.41%	2023 May 92.48% 4.16% 1.39%
Deliquency Status (% CURRENT 1-30 DAYS	of Current Balance) 2017 May 97.08% 1.77% 0.47% 0.28%	2018 May 94.55% 2.70%	2019 May 93.04% 3.04% 1.82% 0.73%	2020 May 92.21% 2.41% 2.06% 1.61%	2021 May 91.71% 4.33% 0.80% 1.01%	2022 May 91.10% 4.75% 1.41% 0.77%	2023 May 92.48% 4.16% 1.39% 0.49%
Deliquency Status (% CURRENT 1-30 DAYS 31-60 DAYS 61-90 DAYS 91-120 DAYS	of Current Balance) 2017 May 97.08% 1.77% 0.47% 0.28% 0.12%	2018 May 94.55% 2.70% 0.96% 0.97% 0.06%	2019 May 93.04% 3.04% 1.82% 0.73% 0.41%	2020 May 92.21% 2.41% 2.06% 1.61% 0.14%	2021 May 91.71% 4.33% 0.80% 1.01% 0.85%	2022 May 91.10% 4.75% 1.41% 0.77% 0.16%	202: May 92.48% 4.16% 1.39% 0.49% 0.32%
Deliquency Status (% CURRENT 1-30 DAYS 31-60 DAYS 61-90 DAYS 91-120 DAYS 121-150 DAYS	of Current Balance) 2017 May 97.08% 1.77% 0.47% 0.47% 0.28% 0.12% 0.15%	2018 May 94.55% 2.70% 0.96% 0.97% 0.06% 0.39%	2019 May 93.04% 3.04% 1.82% 0.73% 0.41% 0.20%	2020 May 92.21% 2.41% 2.06% 1.61% 0.14% 0.06%	2021 May 91.71% 4.33% 0.80% 1.01% 0.85% 0.08%	2022 May 91.10% 4.75% 1.41% 0.77% 0.16% 0.30%	2023 May 92.48% 4.16% 1.39% 0.49% 0.32% 0.09%
Deliquency Status (% CURRENT 1-30 DAYS 31-60 DAYS 61-90 DAYS 91-120 DAYS 121-150 DAYS 151-180 DAYS	of Current Balance) 2017 May 97.08% 1.77% 0.47% 0.28% 0.12% 0.15% 0.08%	2018 May 94.55% 2.70% 0.96% 0.97% 0.06% 0.39% 0.07%	2019 May 93.04% 3.04% 1.82% 0.73% 0.41% 0.20% 0.06%	2020 May 92.21% 2.41% 2.06% 1.61% 0.14% 0.06% 0.29%	2021 May 91.71% 4.33% 0.80% 1.01% 0.85% 0.08% 0.23%	2022 May 91.10% 4.75% 1.41% 0.77% 0.16% 0.30% 0.18%	2023 May 92.48% 4.16% 1.39% 0.49% 0.32% 0.09% 0.17%
Deliquency Status (% CURRENT 1-30 DAYS 31-60 DAYS 61-90 DAYS 91-120 DAYS 121-150 DAYS 151-180 DAYS	of Current Balance) 2017 May 97.08% 1.77% 0.47% 0.47% 0.28% 0.12% 0.15%	2018 May 94.55% 2.70% 0.96% 0.97% 0.06% 0.39%	2019 May 93.04% 3.04% 1.82% 0.73% 0.41% 0.20%	2020 May 92.21% 2.41% 2.06% 1.61% 0.14% 0.06%	2021 May 91.71% 4.33% 0.80% 1.01% 0.85% 0.08%	2022 May 91.10% 4.75% 1.41% 0.77% 0.16% 0.30%	202 : Ma 92.489 4.16% 1.39% 0.49% 0.32% 0.09% 0.17%
Deliquency Status (% CURRENT 1-30 DAYS 31-60 DAYS 61-90 DAYS 91-120 DAYS 121-150 DAYS 151-180 DAYS 181+ DAYS	of Current Balance) 2017 May 97.08% 1.77% 0.47% 0.28% 0.12% 0.15% 0.08%	2018 May 94.55% 2.70% 0.96% 0.97% 0.06% 0.39% 0.07%	2019 May 93.04% 3.04% 1.82% 0.73% 0.41% 0.20% 0.06%	2020 May 92.21% 2.41% 2.06% 1.61% 0.14% 0.06% 0.29%	2021 May 91.71% 4.33% 0.80% 1.01% 0.85% 0.08% 0.23%	2022 May 91.10% 4.75% 1.41% 0.77% 0.16% 0.30% 0.18%	202: Ma 92.489 4.169 1.399 0.499 0.329 0.329 0.099 0.179 0.899
CURRENT 1-30 DAYS 31-60 DAYS 91-120 DAYS	of Current Balance) 2017 May 97.08% 1.77% 0.47% 0.28% 0.12% 0.12% 0.15% 0.08% 0.04%	2018 May 94.55% 2.70% 0.96% 0.97% 0.06% 0.39% 0.07% 0.30%	2019 May 93.04% 3.04% 1.82% 0.73% 0.41% 0.20% 0.06% 0.69%	2020 May 92.21% 2.41% 2.06% 1.61% 0.14% 0.06% 0.29% 1.21%	2021 May 91.71% 4.33% 0.80% 1.01% 0.85% 0.08% 0.23% 0.98%	2022 May 91.10% 4.75% 1.41% 0.77% 0.16% 0.30% 0.18% 1.32%	2023 May 92.48% 4.16% 1.39% 0.49%

Delinquency Graph - El Salvador - Mortgage Loans (All Vintages)



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