

PDL Portfolio Details (as of April 30, 2021)

US\$mm

	No. of Loans	Principal	Accrued Interest	Total Balance	Remaining Months ⁽¹⁾	Monthly Interest ⁽¹⁾
Asset Securitization Trust	53,524	\$76.6	\$24.1	\$100.7	22.4	3.4%
Morgan Stanley PDL Assets	21,234	29.3	3.8	33.1	30.8	3.6%
Credit Suisse PDL Assets	3,171	3.8	1.1	4.9	25.9	3.6%
Unencumbered PDL Assets	39,329	40.0	21.3	61.3	26.4	3.3%
Mexico PDL Portfolio⁽²⁾	117,258	\$149.8	\$50.3	\$200.0	25.2	3.4%
Colombia PDL Portfolio⁽³⁾	33,125	\$161.8	\$3.6	\$165.4	108.5	2.0%

Note: MXN:USD = 20.1822 and COP:USD = 3,712.89. Figures do not include written-off amounts

(1) Weighted average remaining months and monthly interest rate based on outstanding principal

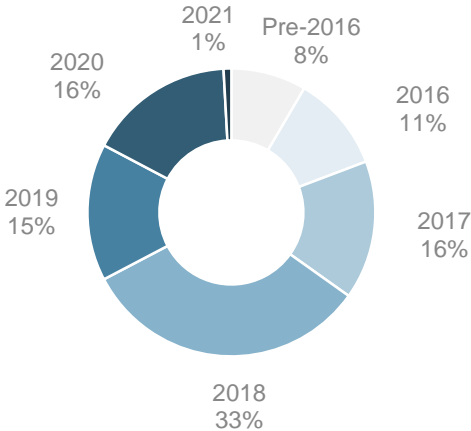
(2) Excludes 1,427 loans with zero or negative balances in aggregate of ~US\$62k

(3) Excludes 3,536 loans with status "CxC Embargados" and "Castigado"

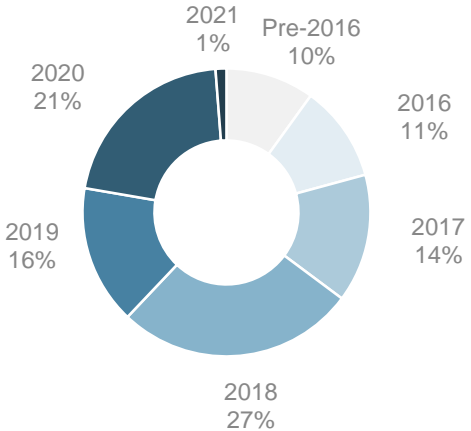
Mexico PDL - Portfolio Summary

Portfolio Details (as of April 30, 2021)

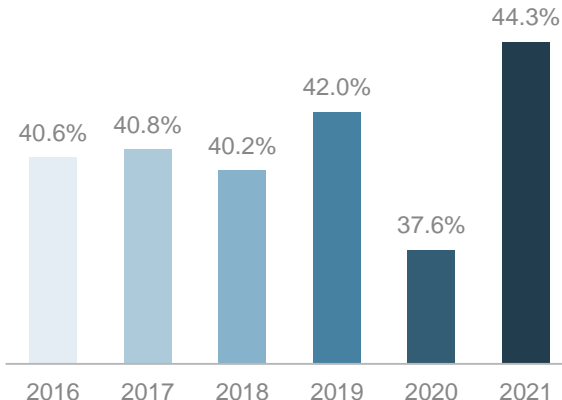
Original Loan Amount (per Vintage)



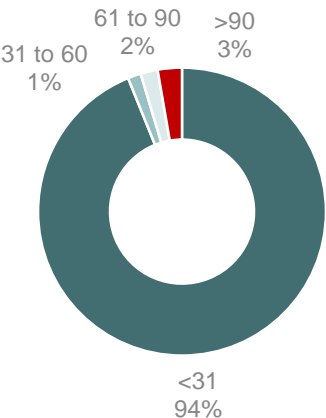
Outstanding Principal (per Vintage)



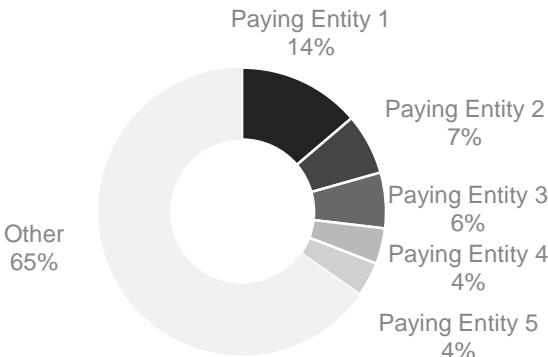
Annual Interest Rate (per Vintage)⁽¹⁾



Outstanding Principal (per Delinquent Days)



Outstanding Principal (per Paying Entity)



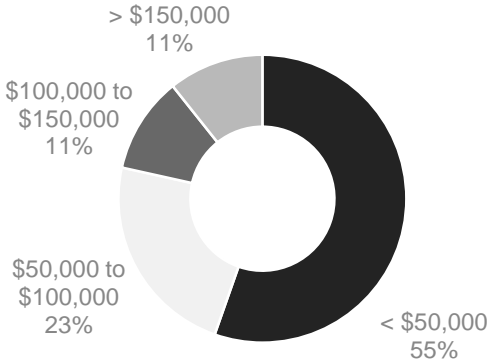
Note: Figures based on AlphaCredit's operational loan tapes
 (1) Weighted average annual interest rate based on outstanding principal

Mexico PDL - Portfolio Summary (Cont.)

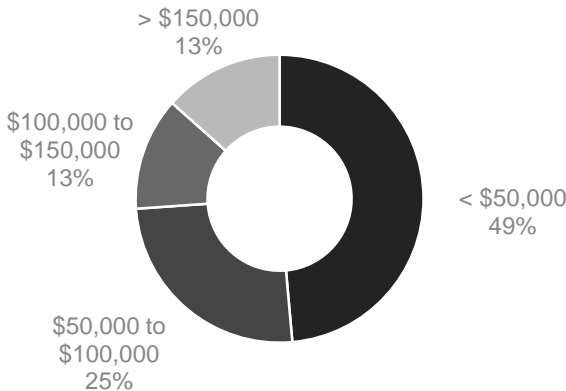
Portfolio Details (as of April 30, 2021)

Amount by Size (MXN)

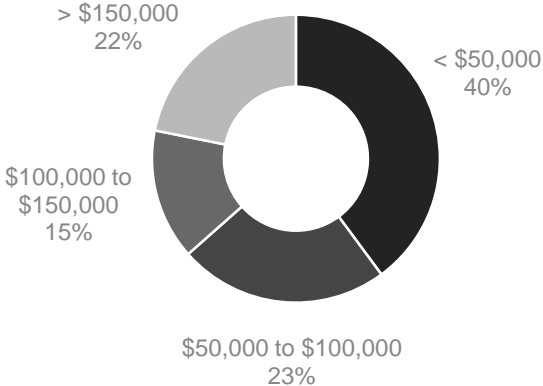
Loan Amount / Size Range (\$): Outstanding Principal
Portfolio Weighting (%): Original Loan Amount



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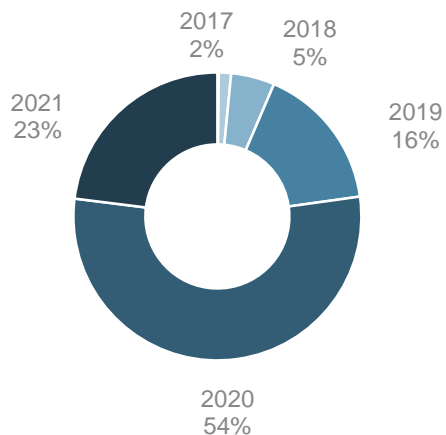


Note: Figures based on AlphaCredit's operational loan tapes

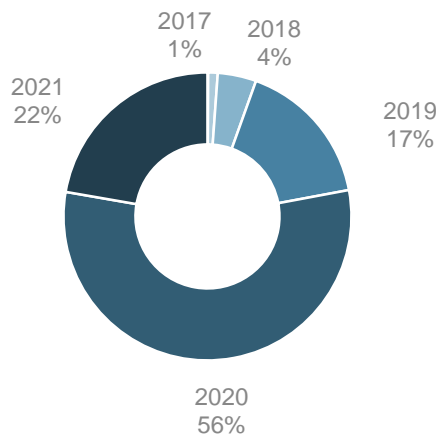
Colombia PDL - Portfolio Summary

Portfolio Details (as of April 30, 2021)

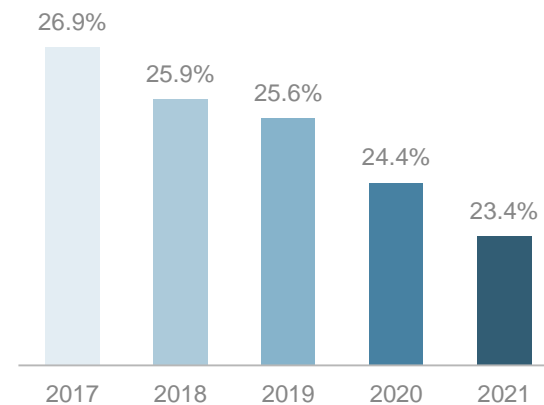
Original Loan Amount (per Vintage)



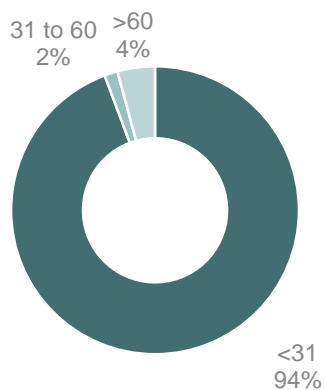
Outstanding Principal (per Vintage)



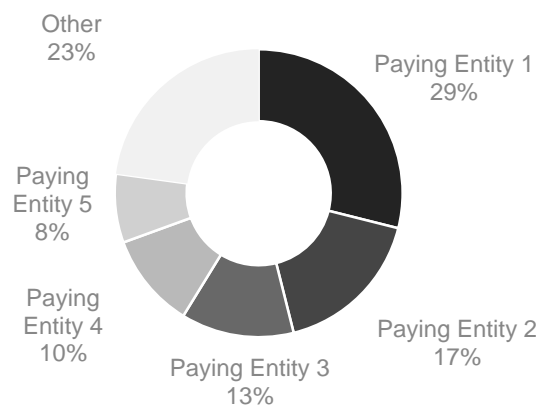
Annual Interest Rate (per Vintage)⁽¹⁾



Outstanding Principal (per Delinquent Days)



Outstanding Principal (per Paying Entity)



Note: Figures based on AlphaCredit's operational loan tapes. Excludes 2016 which represents ~0.1% of the original loan amount

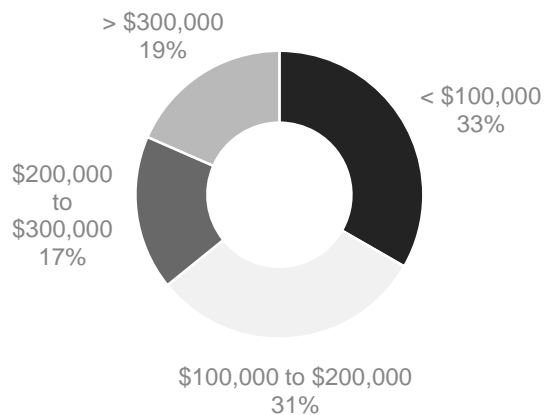
(1) Weighted average annual interest rate based on outstanding principal

Colombia PDL - Portfolio Summary (Cont.)

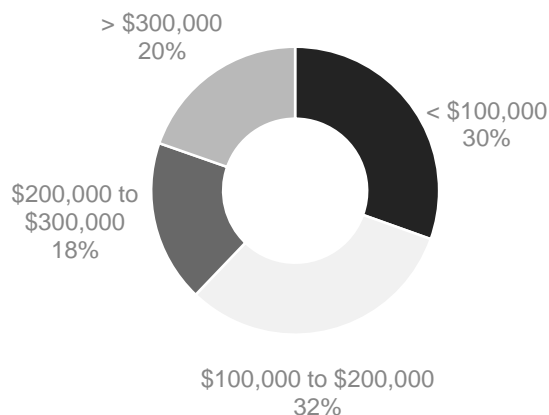
Portfolio Details (as of April 30, 2021)

Amount by Size (MXN)

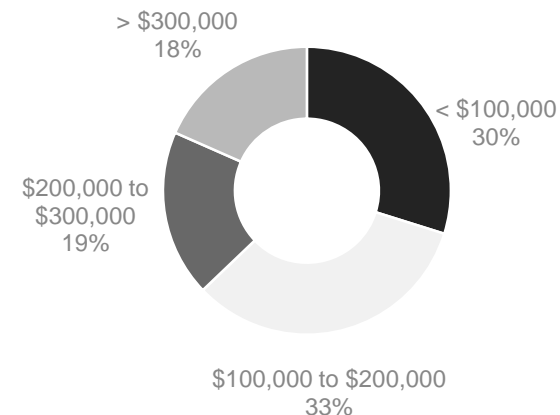
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Note: Figures based on AlphaCredit's operational loan tapes. COP:MXN 183.97