

MBS BANCAJA 2 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Análisis de morosidad: Tasa de recuperación¹ de mora +3 meses (años desde entrada en mora) - Detalle por trimestres de entrada en mora²

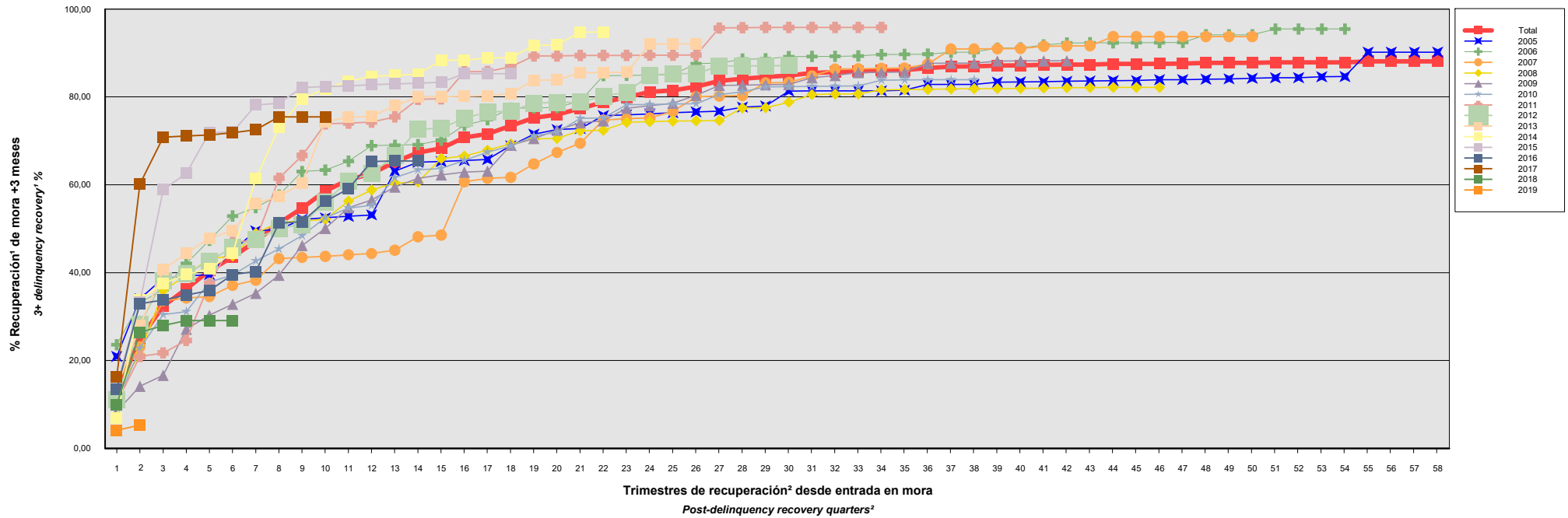
Delinquency analysis: 3+ months delinquency recovery¹ rate (years after delinquency occurs) - Detailed by quarters of occurrence²

Activos / Assets: Préstamos hipotecarios (CTHs) / Mortgage loans (PTCs)

Fecha / Date: 30/06/2019

Divisa / Currency: EUR

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¹ Incluye, en su caso, el valor neto contable (valor razonable minorado en un 25% como estimación costes de venta) de los inmuebles y activos no vendidos adjudicados o dados en pago al Fondo por activos titulizados. En los informes generados con anterioridad a agosto de 2015, los inmuebles adjudicados o dados en pago no vendidos se computaban en este informe por el valor de adquisición.

² Sólo se muestran datos de periodos en los que hay entradas de activos titulizados en mora por el plazo analizado.

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Entrada en mora Delinquency	Total	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
Σ Saldo Vivo Activos entrada mora (Ppaal.Miles €) Outstanding Balance of Assets upon delinquency (€ thou. Principal) Σ	63.124,830	2.498,872	6.234,489	5.113,283	5.548,664	11.528,770	6.287,206	4.487,544	8.164,081	5.831,070	3.004,151	1.996,715	1.100,225	457,043	718,315	154,402
Nº Activos / Nº. of Assets	736	33	68	51	57	123	62	46	108	61	39	36	23	13	11	5
1	12,86%	20,94%	23,61%	15,12%	13,18%	8,40%	10,33%	10,47%	11,18%	14,04%	6,93%	14,30%	13,55%	16,35%	10,00%	4,13%
2	24,95%	34,06%	33,18%	23,13%	21,45%	14,15%	22,80%	20,92%	28,30%	27,93%	33,83%	33,23%	32,96%	60,16%	26,41%	5,29%
3	32,38%	38,75%	36,13%	33,62%	35,93%	16,66%	30,46%	21,74%	38,18%	40,67%	37,54%	58,87%	33,79%	70,81%	27,99%	
4	36,34%	39,22%	42,07%	34,21%	39,45%	27,14%	31,12%	24,58%	39,84%	44,44%	39,60%	62,61%	34,89%	71,09%	29,10%	
5	40,46%	39,58%	47,38%	34,55%	43,18%	30,32%	37,82%	37,54%	42,68%	47,84%	40,91%	71,89%	35,91%	71,33%	29,10%	
6	43,57%	44,98%	52,88%	37,10%	43,84%	32,84%	39,48%	46,88%	45,76%	49,56%	44,48%	72,04%	39,57%	71,87%	29,10%	
7	47,12%	49,50%	54,82%	38,28%	48,98%	35,28%	42,67%	47,42%	47,62%	55,75%	61,37%	78,16%	40,27%	72,53%		
8	51,29%	49,86%	57,63%	43,20%	51,48%	39,43%	45,39%	61,49%	50,07%	57,28%	73,05%	78,55%	51,25%	75,43%		
9	54,72%	52,14%	63,03%	43,50%	51,74%	46,20%	48,42%	66,68%	50,98%	60,48%	79,57%	82,19%	51,58%	75,45%		
10	58,59%	52,48%	63,36%	43,73%	52,17%	50,09%	52,53%	73,87%	56,11%	74,40%	81,83%	82,34%	56,23%	75,45%		
11	61,13%	52,83%	65,36%	44,07%	56,28%	54,79%	54,73%	74,06%	60,88%	75,36%	83,59%	82,52%	59,12%			
12	62,55%	53,15%	68,90%	44,36%	58,81%	56,58%	55,30%	74,27%	62,62%	75,55%	84,71%	82,77%	65,30%			
13	65,17%	63,11%	69,00%	45,12%	60,40%	59,50%	61,64%	75,46%	66,64%	78,02%	84,95%	82,98%	65,43%			
14	67,32%	65,11%	69,12%	48,15%	60,62%	61,49%	63,41%	79,44%	72,65%	79,97%	85,17%	83,11%	65,43%			

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	Total	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
15	68,31%	65,29%	70,15%	48,54%	65,97%	62,25%	63,72%	79,56%	72,89%	80,08%	88,33%	83,33%				
16	70,79%	65,51%	73,52%	60,70%	66,52%	62,88%	65,55%	85,74%	75,18%	80,15%	88,38%	85,28%				
17	71,54%	65,74%	74,85%	61,45%	67,88%	63,09%	67,43%	85,80%	76,53%	80,23%	88,86%	85,28%				
18	73,45%	68,89%	77,42%	61,70%	69,32%	69,05%	68,81%	86,83%	76,75%	80,77%	88,95%	85,28%				
19	75,24%	71,53%	77,50%	64,76%	70,45%	70,52%	71,15%	89,33%	78,60%	83,80%	91,70%					
20	75,97%	72,56%	77,62%	67,36%	70,57%	72,45%	71,92%	89,33%	78,71%	83,86%	91,80%					
21	77,37%	72,80%	79,09%	69,45%	72,32%	74,10%	75,12%	89,42%	78,81%	85,50%	94,72%					
22	78,78%	75,72%	84,84%	74,74%	72,42%	74,57%	75,23%	89,44%	80,21%	85,57%	94,72%					
23	79,91%	75,92%	84,90%	75,08%	74,21%	77,41%	78,23%	89,46%	81,03%	85,61%						
24	81,17%	76,16%	84,97%	75,25%	74,38%	77,98%	78,28%	89,49%	84,99%	92,06%						
25	81,47%	76,39%	85,03%	76,69%	74,49%	78,58%	78,39%	89,51%	85,26%	92,07%						
26	82,36%	76,59%	87,57%	80,05%	74,55%	80,38%	78,47%	89,53%	85,33%	92,09%						
27	83,66%	76,75%	87,67%	80,17%	74,64%	82,60%	80,52%	95,68%	87,04%							
28	84,13%	77,68%	88,60%	80,29%	77,47%	82,68%	81,17%	95,78%	87,06%							
29	84,53%	77,94%	88,67%	83,19%	77,55%	82,76%	82,27%	95,80%	87,09%							
30	84,85%	81,34%	89,14%	83,31%	78,81%	82,83%	82,32%	95,81%	87,13%							
31	85,42%	81,37%	89,20%	84,76%	80,56%	84,37%	82,39%	95,82%								
32	85,65%	81,38%	89,24%	86,33%	80,64%	84,86%	82,44%	95,83%								
33	85,80%	81,38%	89,32%	86,42%	80,70%	85,54%	82,50%	95,83%								
34	86,06%	81,38%	89,64%	86,50%	81,61%	85,58%	83,82%	95,83%								

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	Total	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
35	86,09%	81,53%	89,68%	86,56%	81,67%	85,64%	83,86%									
36	86,59%	82,84%	89,73%	87,49%	81,70%	87,63%	83,89%									
37	86,93%	82,86%	90,15%	90,90%	81,81%	87,67%	83,89%									
38	86,95%	82,86%	90,18%	90,92%	81,87%	87,71%	83,89%									
39	87,15%	83,37%	91,11%	90,96%	81,91%	88,17%										
40	87,17%	83,42%	91,14%	91,01%	81,96%	88,19%										
41	87,29%	83,45%	91,81%	91,55%	82,02%	88,21%										
42	87,35%	83,55%	92,28%	91,59%	82,09%	88,23%										
43	87,36%	83,63%	92,30%	91,63%	82,14%											
44	87,54%	83,70%	92,32%	93,71%	82,17%											
45	87,54%	83,72%	92,33%	93,71%	82,17%											
46	87,55%	83,92%	92,36%	93,71%	82,17%											
47	87,56%	83,94%	92,40%	93,71%												
48	87,73%	84,04%	94,12%	93,71%												
49	87,73%	84,11%	94,12%	93,71%												
50	87,74%	84,24%	94,12%	93,71%												
51	87,87%	84,35%	95,45%													
52	87,87%	84,37%	95,45%													
53	87,88%	84,59%	95,45%													
54	87,89%	84,63%	95,45%													

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55	88,10%	90,18%														
56	88,10%	90,18%														
57	88,10%	90,18%														
58	88,10%	90,18%														

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