

MBS BANCAJA 2 Fondo de Titulización de Activos

Cartera de Activos Titulizados / Portfolio of Securitised Assets

Análisis de morosidad: Tasa de morosidad +3 meses

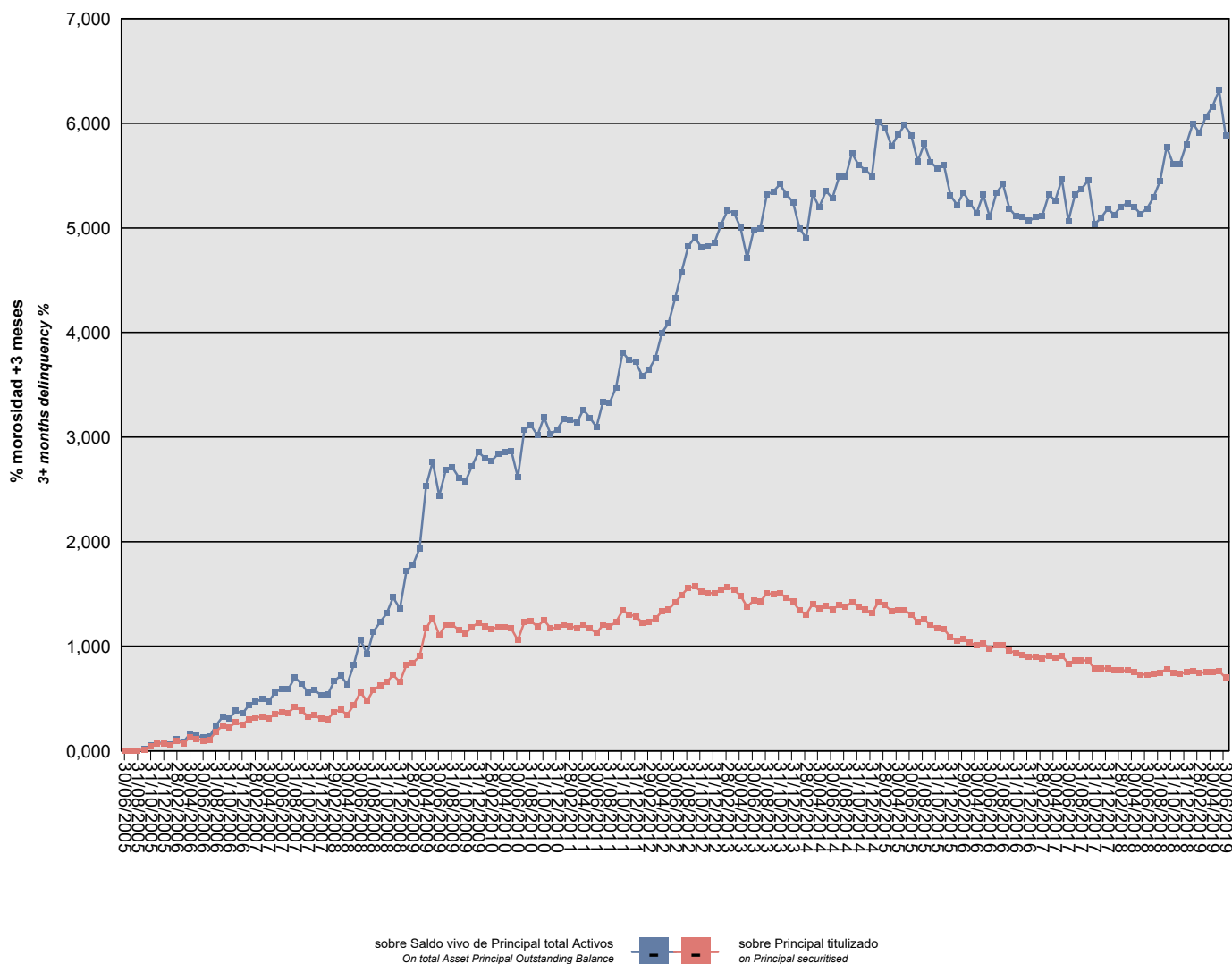
Delinquency analysis: 3+ months delinquency rate

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

Fecha / Date: 30/06/2019

Divisa / Currency: EUR

Esta serie histórica calculada a esta fecha puede diferir de las series históricas calculadas con anterioridad a consecuencia de cobros de los activos titulizados comunicados o modificados por el Administrador correspondiente con posterioridad a sus fechas de efectividad / This historical series calculated as at today's date may differ from previously calculated historical series following collections of the securitised assets communicated or modified by the relevant Servicer after their effective dates



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Fecha Date	Saldo vivo de Activos en mora (Ppal. Miles €) Delinquent Asset Outstanding Balance (€ thou. Principal)	% morosidad +3 meses 3+ months delinquency %	
		sobre Saldo vivo de Principal total Activos On total Asset Principal Outstanding Balance	sobre Principal titulado on Principal securitised
30/06/2005	0,000	0,00%	0,00%
31/07/2005	0,000	0,00%	0,00%
31/08/2005	0,000	0,00%	0,00%
30/09/2005	106,777	0,01%	0,01%
31/10/2005	362,113	0,05%	0,05%
30/11/2005	535,129	0,07%	0,07%
31/12/2005	552,637	0,08%	0,07%
31/01/2006	445,444	0,06%	0,06%
28/02/2006	763,021	0,11%	0,10%
31/03/2006	565,929	0,09%	0,07%
30/04/2006	1.039,920	0,16%	0,13%
31/05/2006	908,576	0,14%	0,11%
30/06/2006	792,665	0,13%	0,10%
31/07/2006	857,850	0,14%	0,11%
31/08/2006	1.469,055	0,24%	0,18%
30/09/2006	1.939,223	0,33%	0,24%
31/10/2006	1.801,235	0,31%	0,23%
30/11/2006	2.183,579	0,38%	0,27%
31/12/2006	2.003,393	0,36%	0,25%
31/01/2007	2.401,286	0,44%	0,30%
28/02/2007	2.537,706	0,47%	0,32%
31/03/2007	2.622,597	0,49%	0,33%
30/04/2007	2.456,972	0,47%	0,31%
31/05/2007	2.844,805	0,56%	0,36%
30/06/2007	2.965,985	0,59%	0,37%
31/07/2007	2.896,064	0,59%	0,36%
31/08/2007	3.387,098	0,70%	0,42%
30/09/2007	3.078,391	0,64%	0,38%
31/10/2007	2.631,691	0,56%	0,33%
30/11/2007	2.713,771	0,58%	0,34%
31/12/2007	2.441,152	0,53%	0,31%
31/01/2008	2.414,381	0,54%	0,30%
29/02/2008	2.968,282	0,67%	0,37%
31/03/2008	3.163,170	0,72%	0,40%
30/04/2008	2.746,872	0,63%	0,34%
31/05/2008	3.512,489	0,82%	0,44%
30/06/2008	4.467,546	1,06%	0,56%
31/07/2008	3.824,168	0,93%	0,48%
31/08/2008	4.659,513	1,14%	0,58%

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30/09/2008	4.990,109	1,23%	0,62%
31/10/2008	5.254,731	1,31%	0,66%
30/11/2008	5.802,311	1,47%	0,73%
31/12/2008	5.272,268	1,36%	0,66%
31/01/2009	6.588,670	1,72%	0,82%
28/02/2009	6.731,926	1,78%	0,84%
31/03/2009	7.227,852	1,94%	0,90%
30/04/2009	9.379,874	2,53%	1,17%
31/05/2009	10.135,188	2,76%	1,27%
30/06/2009	8.855,668	2,44%	1,11%
31/07/2009	9.650,642	2,68%	1,21%
31/08/2009	9.662,744	2,71%	1,21%
30/09/2009	9.222,544	2,61%	1,15%
31/10/2009	8.996,677	2,57%	1,12%
30/11/2009	9.433,573	2,72%	1,18%
31/12/2009	9.806,236	2,85%	1,23%
31/01/2010	9.520,531	2,80%	1,19%
28/02/2010	9.330,050	2,77%	1,17%
31/03/2010	9.472,345	2,84%	1,18%
30/04/2010	9.428,827	2,85%	1,18%
31/05/2010	9.366,314	2,87%	1,17%
30/06/2010	8.471,921	2,61%	1,06%
31/07/2010	9.857,423	3,07%	1,23%
31/08/2010	9.907,497	3,11%	1,24%
30/09/2010	9.522,241	3,02%	1,19%
31/10/2010	9.992,552	3,19%	1,25%
30/11/2010	9.390,209	3,03%	1,17%
31/12/2010	9.431,970	3,07%	1,18%
31/01/2011	9.659,017	3,17%	1,21%
28/02/2011	9.546,270	3,17%	1,19%
31/03/2011	9.369,924	3,14%	1,17%
30/04/2011	9.659,589	3,26%	1,21%
31/05/2011	9.349,639	3,19%	1,17%
30/06/2011	9.019,309	3,10%	1,13%
31/07/2011	9.627,566	3,33%	1,20%
31/08/2011	9.500,154	3,32%	1,19%
30/09/2011	9.863,292	3,48%	1,23%
31/10/2011	10.726,413	3,81%	1,34%
30/11/2011	10.428,131	3,73%	1,30%

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31/12/2011	10.280,720	3,72%	1,29%
31/01/2012	9.818,490	3,58%	1,23%
29/02/2012	9.892,919	3,64%	1,24%
31/03/2012	10.096,849	3,76%	1,26%
30/04/2012	10.668,958	4,00%	1,33%
31/05/2012	10.823,450	4,09%	1,35%
30/06/2012	11.345,860	4,33%	1,42%
31/07/2012	11.919,321	4,58%	1,49%
31/08/2012	12.450,716	4,82%	1,56%
30/09/2012	12.569,165	4,91%	1,57%
31/10/2012	12.202,618	4,82%	1,53%
30/11/2012	12.077,711	4,82%	1,51%
31/12/2012	12.040,388	4,86%	1,51%
31/01/2013	12.340,894	5,03%	1,54%
28/02/2013	12.534,434	5,16%	1,57%
31/03/2013	12.333,757	5,14%	1,54%
30/04/2013	11.865,988	5,00%	1,48%
31/05/2013	11.011,459	4,71%	1,38%
30/06/2013	11.491,400	4,98%	1,44%
31/07/2013	11.399,495	4,99%	1,42%
31/08/2013	12.030,488	5,32%	1,50%
30/09/2013	12.000,458	5,35%	1,50%
31/10/2013	12.049,893	5,42%	1,51%
30/11/2013	11.716,417	5,32%	1,46%
31/12/2013	11.428,203	5,25%	1,43%
31/01/2014	10.739,315	5,00%	1,34%
28/02/2014	10.436,445	4,90%	1,30%
31/03/2014	11.238,175	5,33%	1,40%
30/04/2014	10.851,701	5,20%	1,36%
31/05/2014	11.069,083	5,35%	1,38%
30/06/2014	10.816,114	5,28%	1,35%
31/07/2014	11.130,409	5,49%	1,39%
31/08/2014	11.032,140	5,49%	1,38%
30/09/2014	11.357,950	5,71%	1,42%
31/10/2014	11.008,511	5,60%	1,38%
30/11/2014	10.814,979	5,55%	1,35%
31/12/2014	10.510,572	5,49%	1,31%
31/01/2015	11.376,786	6,01%	1,42%
28/02/2015	11.124,921	5,95%	1,39%

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31/03/2015	10.684,846	5,78%	1,34%
30/04/2015	10.732,636	5,89%	1,34%
31/05/2015	10.744,378	5,98%	1,34%
30/06/2015	10.416,158	5,88%	1,30%
31/07/2015	9.851,619	5,64%	1,23%
31/08/2015	10.035,525	5,80%	1,25%
30/09/2015	9.617,479	5,63%	1,20%
31/10/2015	9.368,428	5,57%	1,17%
30/11/2015	9.316,458	5,60%	1,16%
31/12/2015	8.685,320	5,31%	1,09%
31/01/2016	8.431,644	5,22%	1,05%
29/02/2016	8.542,952	5,34%	1,07%
31/03/2016	8.273,554	5,23%	1,03%
30/04/2016	8.053,167	5,14%	1,01%
31/05/2016	8.234,032	5,32%	1,03%
30/06/2016	7.786,240	5,10%	0,97%
31/07/2016	8.054,317	5,34%	1,01%
31/08/2016	8.100,924	5,42%	1,01%
30/09/2016	7.663,547	5,18%	0,96%
31/10/2016	7.473,179	5,11%	0,93%
30/11/2016	7.360,951	5,11%	0,92%
31/12/2016	7.197,098	5,07%	0,90%
31/01/2017	7.164,124	5,10%	0,90%
28/02/2017	7.088,159	5,11%	0,89%
31/03/2017	7.268,819	5,32%	0,91%
30/04/2017	7.101,754	5,26%	0,89%
31/05/2017	7.284,997	5,47%	0,91%
30/06/2017	6.675,880	5,07%	0,83%
31/07/2017	6.907,869	5,32%	0,86%
31/08/2017	6.911,500	5,37%	0,86%
30/09/2017	6.920,658	5,45%	0,87%
31/10/2017	6.288,627	5,03%	0,79%
30/11/2017	6.291,120	5,10%	0,79%
31/12/2017	6.310,021	5,18%	0,79%
31/01/2018	6.153,600	5,12%	0,77%
28/02/2018	6.171,949	5,20%	0,77%
31/03/2018	6.135,217	5,24%	0,77%
30/04/2018	6.010,536	5,20%	0,75%
31/05/2018	5.852,896	5,13%	0,73%

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30/06/2018	5.830,847	5,19%	0,73%
31/07/2018	5.867,217	5,29%	0,73%
31/08/2018	5.974,277	5,45%	0,75%
30/09/2018	6.257,023	5,78%	0,78%
31/10/2018	5.992,395	5,61%	0,75%
30/11/2018	5.897,661	5,61%	0,74%
31/12/2018	6.017,783	5,80%	0,75%
31/01/2019	6.130,173	6,00%	0,77%
28/02/2019	5.949,505	5,91%	0,74%
31/03/2019	6.025,030	6,06%	0,75%
30/04/2019	6.041,324	6,16%	0,76%
31/05/2019	6.109,905	6,32%	0,76%
30/06/2019	5.588,261	5,89%	0,70%