

## MBS BANCAJA 2 Fondo de Titulización de Activos

### Cartera de Activos Titulizados / Portfolio of Securitised Assets

**Análisis de morosidad:** Tasa de morosidad 18 meses\*

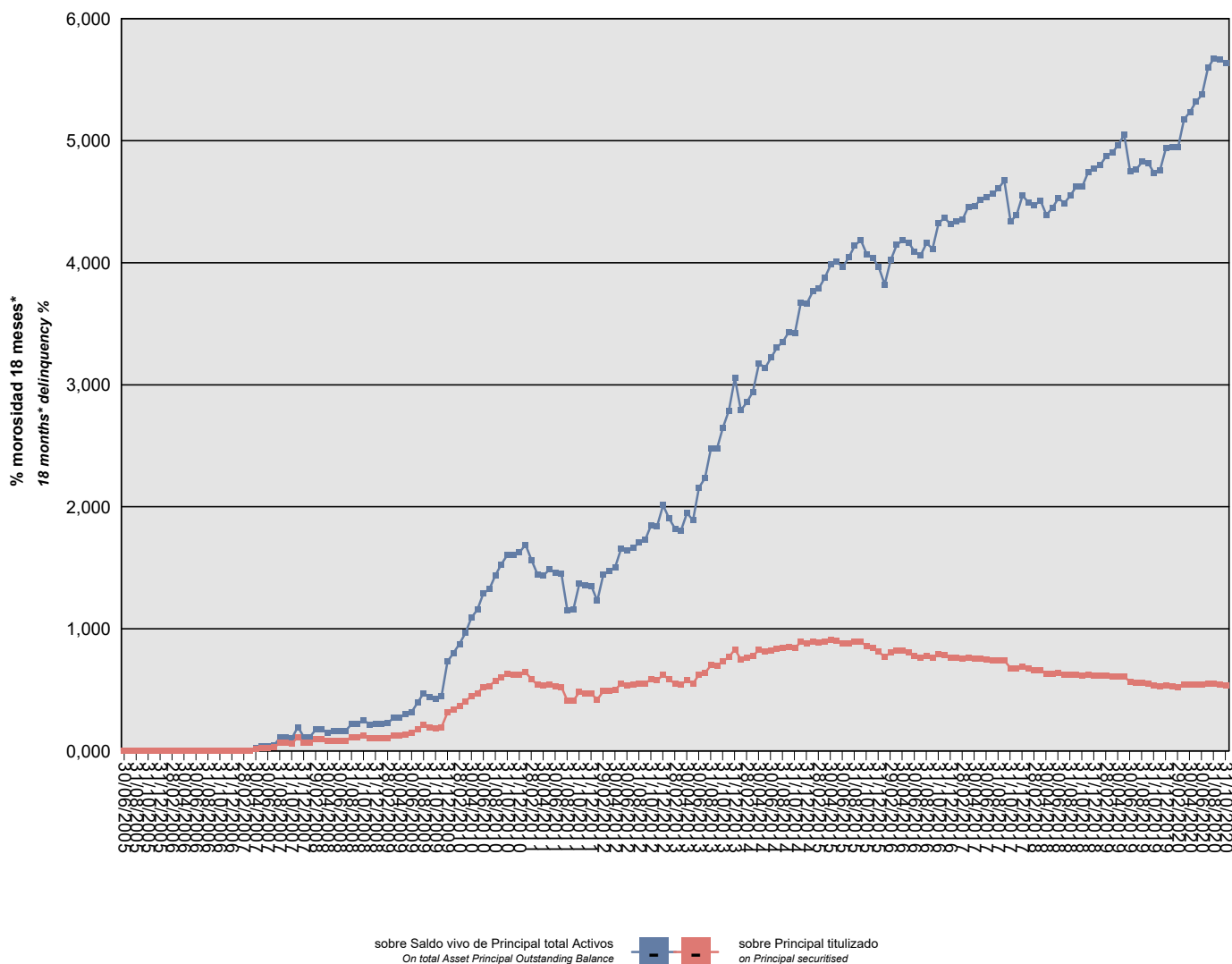
**Delinquency analysis:** 18 months\* delinquency rate

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

**Fecha / Date:** 31/10/2020

**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



\*Incluye en su caso los activos titulizados clasificados como dudosos/fallidos por duda razonable sobre reembolso total.  
\*Includes securitised assets, if any, classified as doubtful or bad debts because there are reasonable doubts as to full repayment.

## MBS BANCAJA 2 Fondo de Titulización de Activos

### Cartera de Activos Titulizados / Portfolio of Securitized Assets

**Análisis de morosidad: Tasa de morosidad 18 meses\***

**Delinquency analysis: 18 months\* delinquency rate**

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

**Fecha / Date: 31/10/2020**

**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 securitized assets communicated or modified by the relevant Servicer after their effective dates

| Fecha<br>Date | Saldo vivo de Activos en<br>mora *(Ppal. Miles €)<br>Delinquent *Asset Outstanding<br>Balance (€ thou. Principal) | % morosidad 18 meses*<br>18 months* delinquency %   |  |
|---------------|---|---|--|
|               |   | sobre Saldo vivo de<br>Principal total Activos<br>On total Asset Principal<br>Outstanding Balance | sobre Principal titulado<br>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    | 0,000   | 0,00%   | 0,00%  |
| 31/10/2005    | 0,000   | 0,00%   | 0,00%  |
| 30/11/2005    | 0,000   | 0,00%   | 0,00%  |
| 31/12/2005    | 0,000   | 0,00%   | 0,00%  |
| 31/01/2006    | 0,000   | 0,00%   | 0,00%  |
| 28/02/2006    | 0,000   | 0,00%   | 0,00%  |
| 31/03/2006    | 0,000   | 0,00%   | 0,00%  |
| 30/04/2006    | 0,000   | 0,00%   | 0,00%  |
| 31/05/2006    | 0,000   | 0,00%   | 0,00%  |
| 30/06/2006    | 0,000   | 0,00%   | 0,00%  |
| 31/07/2006    | 0,000   | 0,00%   | 0,00%  |
| 31/08/2006    | 0,000   | 0,00%   | 0,00%  |
| 30/09/2006    | 0,000   | 0,00%   | 0,00%  |
| 31/10/2006    | 0,000   | 0,00%   | 0,00%  |
| 30/11/2006    | 0,000   | 0,00%   | 0,00%  |
| 31/12/2006    | 0,000   | 0,00%   | 0,00%  |
| 31/01/2007    | 0,000   | 0,00%   | 0,00%  |
| 28/02/2007    | 0,000   | 0,00%   | 0,00%  |
| 31/03/2007    | 0,000   | 0,00%   | 0,00%  |
| 30/04/2007    | 103,841   | 0,02%   | 0,01%  |
| 31/05/2007    | 193,558   | 0,04%   | 0,02%  |
| 30/06/2007    | 193,558   | 0,04%   | 0,02%  |
| 31/07/2007    | 226,569   | 0,05%   | 0,03%  |
| 31/08/2007    | 523,760   | 0,11%   | 0,07%  |
| 30/09/2007    | 523,760   | 0,11%   | 0,07%  |
| 31/10/2007    | 490,749   | 0,10%   | 0,06%  |
| 30/11/2007    | 908,107   | 0,20%   | 0,11%  |
| 31/12/2007    | 516,173   | 0,11%   | 0,06%  |
| 31/01/2008    | 516,173   | 0,11%   | 0,06%  |
| 29/02/2008    | 779,130   | 0,17%   | 0,10%  |
| 31/03/2008    | 790,825   | 0,18%   | 0,10%  |
| 30/04/2008    | 627,365   | 0,15%   | 0,08%  |
| 31/05/2008    | 682,157   | 0,16%   | 0,09%  |
| 30/06/2008    | 682,157   | 0,16%   | 0,09%  |
| 31/07/2008    | 682,157   | 0,17%   | 0,09%  |
| 31/08/2008    | 905,684   | 0,22%   | 0,11%  |

\*Incluye en su caso los activos titulizados clasificados como dudosos/fallidos por duda razonable sobre reembolso total.  
\*Includes securitized assets, if any, classified as doubtful or bad debts because there are reasonable doubts as to full repayment.

## MBS BANCAJA 2 Fondo de Titulización de Activos

### Cartera de Activos Titulizados / Portfolio of Securitised Assets

**Análisis de morosidad: Tasa de morosidad 18 meses\***

**Delinquency analysis: 18 months\* delinquency rate**

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

**Fecha / Date: 31/10/2020**

**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

| Fecha<br>Date | Saldo vivo de Activos en<br>mora *(Ppal. Miles €)<br>Delinquent *Asset Outstanding<br>Balance (€ thou. Principal) | % morosidad 18 meses*<br>18 months* delinquency %   |  |
|---------------|---|---|--|
|               |   | sobre Saldo vivo de<br>Principal total Activos<br>On total Asset Principal<br>Outstanding Balance | sobre Principal titulado<br>on Principal securitised |
| 30/09/2008    | 905,684   | 0,22%   | 0,11%  |
| 31/10/2008    | 1.007,599   | 0,25%   | 0,13%  |
| 30/11/2008    | 849,925   | 0,21%   | 0,11%  |
| 31/12/2008    | 851,605   | 0,22%   | 0,11%  |
| 31/01/2009    | 851,688   | 0,22%   | 0,11%  |
| 28/02/2009    | 851,771   | 0,23%   | 0,11%  |
| 31/03/2009    | 1.012,670   | 0,27%   | 0,13%  |
| 30/04/2009    | 1.012,670   | 0,27%   | 0,13%  |
| 31/05/2009    | 1.095,714   | 0,30%   | 0,14%  |
| 30/06/2009    | 1.156,925   | 0,32%   | 0,14%  |
| 31/07/2009    | 1.421,116   | 0,40%   | 0,18%  |
| 31/08/2009    | 1.682,297   | 0,47%   | 0,21%  |
| 30/09/2009    | 1.551,950   | 0,44%   | 0,19%  |
| 31/10/2009    | 1.477,880   | 0,42%   | 0,18%  |
| 30/11/2009    | 1.547,643   | 0,45%   | 0,19%  |
| 31/12/2009    | 2.510,352   | 0,73%   | 0,31%  |
| 31/01/2010    | 2.727,796   | 0,80%   | 0,34%  |
| 28/02/2010    | 2.946,048   | 0,88%   | 0,37%  |
| 31/03/2010    | 3.223,656   | 0,97%   | 0,40%  |
| 30/04/2010    | 3.603,948   | 1,09%   | 0,45%  |
| 31/05/2010    | 3.775,190   | 1,16%   | 0,47%  |
| 30/06/2010    | 4.184,315   | 1,29%   | 0,52%  |
| 31/07/2010    | 4.256,571   | 1,33%   | 0,53%  |
| 31/08/2010    | 4.574,754   | 1,44%   | 0,57%  |
| 30/09/2010    | 4.826,544   | 1,53%   | 0,60%  |
| 31/10/2010    | 5.031,935   | 1,61%   | 0,63%  |
| 30/11/2010    | 4.994,152   | 1,61%   | 0,62%  |
| 31/12/2010    | 4.994,152   | 1,63%   | 0,62%  |
| 31/01/2011    | 5.142,950   | 1,69%   | 0,64%  |
| 28/02/2011    | 4.714,496   | 1,56%   | 0,59%  |
| 31/03/2011    | 4.319,588   | 1,45%   | 0,54%  |
| 30/04/2011    | 4.259,139   | 1,44%   | 0,53%  |
| 31/05/2011    | 4.360,125   | 1,49%   | 0,54%  |
| 30/06/2011    | 4.254,873   | 1,46%   | 0,53%  |
| 31/07/2011    | 4.193,088   | 1,45%   | 0,52%  |
| 31/08/2011    | 3.287,051   | 1,15%   | 0,41%  |
| 30/09/2011    | 3.289,538   | 1,16%   | 0,41%  |
| 31/10/2011    | 3.854,891   | 1,37%   | 0,48%  |
| 30/11/2011    | 3.790,923   | 1,36%   | 0,47%  |

\*Incluye en su caso los activos titulizados clasificados como dudosos/fallidos por duda razonable sobre reembolso total.  
\*Includes securitised assets, if any, classified as doubtful or bad debts because there are reasonable doubts as to full repayment.

## MBS BANCAJA 2 Fondo de Titulización de Activos

### Cartera de Activos Titulizados / Portfolio of Securitised Assets

Análisis de morosidad: Tasa de morosidad 18 meses\*

Delinquency analysis: 18 months\* delinquency rate

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

Fecha / Date: 31/10/2020

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

| Fecha<br>Date | Saldo vivo de Activos en<br>mora *(Ppal. Miles €)<br>Delinquent *Asset Outstanding<br>Balance (€ thou. Principal) | % morosidad 18 meses*<br>18 months* delinquency %   |  |
|---------------|---|---|--|
|               |   | sobre Saldo vivo de<br>Principal total Activos<br>On total Asset Principal<br>Outstanding Balance | sobre Principal titulado<br>on Principal securitised |
| 31/12/2011    | 3.737,661   | 1,35%   | 0,47%  |
| 31/01/2012    | 3.366,670   | 1,23%   | 0,42%  |
| 29/02/2012    | 3.915,818   | 1,44%   | 0,49%  |
| 31/03/2012    | 3.955,939   | 1,47%   | 0,49%  |
| 30/04/2012    | 4.021,288   | 1,51%   | 0,50%  |
| 31/05/2012    | 4.395,177   | 1,66%   | 0,55%  |
| 30/06/2012    | 4.306,260   | 1,64%   | 0,54%  |
| 31/07/2012    | 4.334,756   | 1,67%   | 0,54%  |
| 31/08/2012    | 4.403,514   | 1,71%   | 0,55%  |
| 30/09/2012    | 4.424,478   | 1,73%   | 0,55%  |
| 31/10/2012    | 4.689,682   | 1,85%   | 0,59%  |
| 30/11/2012    | 4.616,325   | 1,84%   | 0,58%  |
| 31/12/2012    | 4.991,585   | 2,01%   | 0,62%  |
| 31/01/2013    | 4.675,470   | 1,90%   | 0,58%  |
| 28/02/2013    | 4.417,448   | 1,82%   | 0,55%  |
| 31/03/2013    | 4.331,157   | 1,81%   | 0,54%  |
| 30/04/2013    | 4.627,071   | 1,95%   | 0,58%  |
| 31/05/2013    | 4.414,097   | 1,89%   | 0,55%  |
| 30/06/2013    | 4.983,379   | 2,16%   | 0,62%  |
| 31/07/2013    | 5.102,580   | 2,23%   | 0,64%  |
| 31/08/2013    | 5.605,526   | 2,48%   | 0,70%  |
| 30/09/2013    | 5.554,672   | 2,48%   | 0,69%  |
| 31/10/2013    | 5.891,454   | 2,65%   | 0,74%  |
| 30/11/2013    | 6.140,913   | 2,79%   | 0,77%  |
| 31/12/2013    | 6.654,409   | 3,05%   | 0,83%  |
| 31/01/2014    | 5.996,508   | 2,79%   | 0,75%  |
| 28/02/2014    | 6.081,483   | 2,86%   | 0,76%  |
| 31/03/2014    | 6.202,170   | 2,94%   | 0,78%  |
| 30/04/2014    | 6.630,980   | 3,18%   | 0,83%  |
| 31/05/2014    | 6.489,331   | 3,14%   | 0,81%  |
| 30/06/2014    | 6.595,588   | 3,22%   | 0,82%  |
| 31/07/2014    | 6.704,699   | 3,31%   | 0,84%  |
| 31/08/2014    | 6.737,573   | 3,35%   | 0,84%  |
| 30/09/2014    | 6.825,209   | 3,43%   | 0,85%  |
| 31/10/2014    | 6.737,867   | 3,43%   | 0,84%  |
| 30/11/2014    | 7.158,751   | 3,68%   | 0,89%  |
| 31/12/2014    | 7.016,008   | 3,67%   | 0,88%  |
| 31/01/2015    | 7.127,296   | 3,77%   | 0,89%  |
| 28/02/2015    | 7.085,766   | 3,79%   | 0,89%  |

\*Incluye en su caso los activos titulizados clasificados como dudosos/fallidos por duda razonable sobre reembolso total.  
\*Includes securitised assets, if any, classified as doubtful or bad debts because there are reasonable doubts as to full repayment.

## MBS BANCAJA 2 Fondo de Titulización de Activos

### Cartera de Activos Titulizados / Portfolio of Securitised Assets

**Análisis de morosidad: Tasa de morosidad 18 meses\***

**Delinquency analysis: 18 months\* delinquency rate**

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

**Fecha / Date: 31/10/2020**

**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

| Fecha<br>Date | Saldo vivo de Activos en<br>mora *(Ppal. Miles €)<br>Delinquent *Asset Outstanding<br>Balance (€ thou. Principal) | % morosidad 18 meses*<br>18 months* delinquency %   |  |
|---------------|---|---|--|
|               |   | sobre Saldo vivo de<br>Principal total Activos<br>On total Asset Principal<br>Outstanding Balance | sobre Principal titulado<br>on Principal securitised |
| 31/03/2015    | 7.162,892   | 3,88%   | 0,90%  |
| 30/04/2015    | 7.264,394   | 3,99%   | 0,91%  |
| 31/05/2015    | 7.196,455   | 4,01%   | 0,90%  |
| 30/06/2015    | 7.017,499   | 3,96%   | 0,88%  |
| 31/07/2015    | 7.065,247   | 4,04%   | 0,88%  |
| 31/08/2015    | 7.159,142   | 4,14%   | 0,89%  |
| 30/09/2015    | 7.157,835   | 4,19%   | 0,89%  |
| 31/10/2015    | 6.846,508   | 4,07%   | 0,86%  |
| 30/11/2015    | 6.721,758   | 4,04%   | 0,84%  |
| 31/12/2015    | 6.485,727   | 3,97%   | 0,81%  |
| 31/01/2016    | 6.172,574   | 3,82%   | 0,77%  |
| 29/02/2016    | 6.433,787   | 4,02%   | 0,80%  |
| 31/03/2016    | 6.552,465   | 4,15%   | 0,82%  |
| 30/04/2016    | 6.551,418   | 4,18%   | 0,82%  |
| 31/05/2016    | 6.449,398   | 4,17%   | 0,81%  |
| 30/06/2016    | 6.243,196   | 4,09%   | 0,78%  |
| 31/07/2016    | 6.128,264   | 4,06%   | 0,77%  |
| 31/08/2016    | 6.222,805   | 4,16%   | 0,78%  |
| 30/09/2016    | 6.081,658   | 4,11%   | 0,76%  |
| 31/10/2016    | 6.318,881   | 4,32%   | 0,79%  |
| 30/11/2016    | 6.298,440   | 4,37%   | 0,79%  |
| 31/12/2016    | 6.130,201   | 4,32%   | 0,77%  |
| 31/01/2017    | 6.091,589   | 4,34%   | 0,76%  |
| 28/02/2017    | 6.031,704   | 4,35%   | 0,75%  |
| 31/03/2017    | 6.099,841   | 4,46%   | 0,76%  |
| 30/04/2017    | 6.024,447   | 4,46%   | 0,75%  |
| 31/05/2017    | 6.020,060   | 4,52%   | 0,75%  |
| 30/06/2017    | 5.977,451   | 4,53%   | 0,75%  |
| 31/07/2017    | 5.929,879   | 4,56%   | 0,74%  |
| 31/08/2017    | 5.929,879   | 4,61%   | 0,74%  |
| 30/09/2017    | 5.935,421   | 4,67%   | 0,74%  |
| 31/10/2017    | 5.420,672   | 4,34%   | 0,68%  |
| 30/11/2017    | 5.420,755   | 4,39%   | 0,68%  |
| 31/12/2017    | 5.541,660   | 4,55%   | 0,69%  |
| 31/01/2018    | 5.397,005   | 4,49%   | 0,67%  |
| 28/02/2018    | 5.303,156   | 4,47%   | 0,66%  |
| 31/03/2018    | 5.285,967   | 4,51%   | 0,66%  |
| 30/04/2018    | 5.076,228   | 4,39%   | 0,63%  |
| 31/05/2018    | 5.074,618   | 4,45%   | 0,63%  |

\*Incluye en su caso los activos titulizados clasificados como dudosos/fallidos por duda razonable sobre reembolso total.  
\*Includes securitised assets, if any, classified as doubtful or bad debts because there are reasonable doubts as to full repayment.

## MBS BANCAJA 2 Fondo de Titulización de Activos

### Cartera de Activos Titulizados / Portfolio of Securitised Assets

**Análisis de morosidad: Tasa de morosidad 18 meses\***

**Delinquency analysis: 18 months\* delinquency rate**

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

**Fecha / Date: 31/10/2020**

**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

| Fecha<br>Date | Saldo vivo de Activos en<br>mora *(Ppal. Miles €)<br>Delinquent *Asset Outstanding<br>Balance (€ thou. Principal) | % morosidad 18 meses*<br>18 months* delinquency %   |  |
|---------------|---|---|--|
|               |   | sobre Saldo vivo de<br>Principal total Activos<br>On total Asset Principal<br>Outstanding Balance | sobre Principal titulado<br>on Principal securitised |
| 30/06/2018    | 5.093,691   | 4,53%   | 0,64%  |
| 31/07/2018    | 4.977,170   | 4,49%   | 0,62%  |
| 31/08/2018    | 4.990,176   | 4,55%   | 0,62%  |
| 30/09/2018    | 5.013,809   | 4,63%   | 0,63%  |
| 31/10/2018    | 4.945,007   | 4,63%   | 0,62%  |
| 30/11/2018    | 4.989,588   | 4,75%   | 0,62%  |
| 31/12/2018    | 4.948,473   | 4,77%   | 0,62%  |
| 31/01/2019    | 4.910,133   | 4,80%   | 0,61%  |
| 28/02/2019    | 4.909,784   | 4,87%   | 0,61%  |
| 31/03/2019    | 4.871,072   | 4,90%   | 0,61%  |
| 30/04/2019    | 4.870,307   | 4,96%   | 0,61%  |
| 31/05/2019    | 4.886,428   | 5,05%   | 0,61%  |
| 30/06/2019    | 4.507,386   | 4,75%   | 0,56%  |
| 31/07/2019    | 4.463,575   | 4,76%   | 0,56%  |
| 31/08/2019    | 4.462,786   | 4,83%   | 0,56%  |
| 30/09/2019    | 4.392,489   | 4,82%   | 0,55%  |
| 31/10/2019    | 4.260,494   | 4,73%   | 0,53%  |
| 30/11/2019    | 4.214,127   | 4,76%   | 0,53%  |
| 31/12/2019    | 4.307,402   | 4,94%   | 0,54%  |
| 31/01/2020    | 4.247,732   | 4,95%   | 0,53%  |
| 29/02/2020    | 4.192,188   | 4,94%   | 0,52%  |
| 31/03/2020    | 4.340,387   | 5,18%   | 0,54%  |
| 30/04/2020    | 4.347,007   | 5,24%   | 0,54%  |
| 31/05/2020    | 4.352,017   | 5,32%   | 0,54%  |
| 30/06/2020    | 4.350,694   | 5,38%   | 0,54%  |
| 31/07/2020    | 4.433,097   | 5,60%   | 0,55%  |
| 31/08/2020    | 4.432,491   | 5,68%   | 0,55%  |
| 30/09/2020    | 4.363,498   | 5,67%   | 0,55%  |
| 31/10/2020    | 4.292,179   | 5,64%   | 0,54%  |

\*Incluye en su caso los activos titulizados clasificados como dudosos/fallidos por duda razonable sobre reembolso total.  
\*Includes securitised assets, if any, classified as doubtful or bad debts because there are reasonable doubts as to full repayment.