BNY MELLON

Saxon Asset Securities Trust, Series 1999-2

Deal Code: SX992
Distribution Date: 05/28/2019
Pay Date: 05/28/2019

Investor Report

Primary Contacts:

Edward Cofie
240 Greenwich Street, 7E, Floor 7E
New York, New York 10286
Tel:(212) 815-3293
Email:edward.cofie@bnymellon.com

Table Of Content

Saxon Asset Securities Trust, Series 1999-2

Deal Code: SX992
Distribution Date: 05/28/2019
Pay Date: 05/28/2019

Certificate Distribution Report

CLASS	Pass-Through Rate	Accrual Method	Original Face Value	Beginning Balance	Principal	Interest	Total	Realized Loss	Deferred Interest	Ending Principal	Cumulative Realized Loss
AF1	0.000000	ACTUAL/360	80,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
AF2	0.000000	30/360	33,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
AF3	0.000000	30/360	36,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
AF4	0.000000	30/360	27,000,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
AF5	0.000000	30/360	16,713,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
AF6	0.000000	30/360	21,412,800.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
MF1	0.000000	30/360	12,449,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
MF2	0.000000	30/360	9,337,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
BF1	5.760625	30/360	8,092,000.00	2,349,542.57	32,214.00	11,279.03	43,493.03	0.00	0.00	2,317,328.57	0.00
BF1A	0.000000	30/360	4,980,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
AV1	0.000000	ACTUAL/360	177,840,800.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
MV1	0.000000	ACTUAL/360	16,884,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
MV2	0.000000	ACTUAL/360	14,070,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
BV1	0.000000	ACTUAL/360	9,567,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
BV1A	0.000000	30/360	6,704,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
R	0.000000	30/360	0.00	0.00	0.00	7,826.23	7,826.23	0.00	0.00	0.00	0.00
Total			**474,049,600.00**	**2,349,542.57**	**32,214.00**	**19,105.26**	**51,319.26**	**0.00**	**0.00**	**2,317,328.57**	**0.00**

CLASS	Pass-Through Rate	Accrual Method	Original Face Value	Beginning Balance	Principal	Interest	Total	Realized Loss	Deferred Interest	Ending Principal	Cumulative Realized Loss
C	0.000000	30/360	248,983,800.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Total			**248,983,800.00**	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**	**0.00**

Factor Information

CLASS	Class Type	CUSIP	Rate Type	Beginning Balance	Principal	Interest	Total	Realized Loss	Ending Principal
AF1		805564DM0	FLT	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
AF2		805564DN8	FIX	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
AF3		805564DP3	FIX	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
AF4		805564DQ1	FIX	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
AF5		805564DR9	FIX	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
AF6		805564DS7	FIX	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
MF1		805564DT5	FIX	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
MF2		805564DU2	FIX	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
BF1		805564DV0	FIX	290.35375309	3.98096886	1.39384948	5.37481834	0.00000000	286.37278423
BF1A		805564DW8	FIX	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
AV1		805564DX6	FLT	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
MV1		805564DY4	FLT	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
MV2		805564DZ1	FLT	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
BV1		805564EA5	FLT	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
BV1A		805564EB3	FIX	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
R		N/A	RES	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
Total				**4.95632223**	**0.06795491**	**0.04030224**	**0.10825715**	**0.00000000**	**4.88836731**

CLASS	Class Type	CUSIP	Rate Type	Beginning Balance	Principal	Interest	Total	Realized Loss	Ending Principal
C		N/A	NTL	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
Total				**0.00000000**	**0.00000000**	**0.00000000**	**0.00000000**	**0.00000000**	**0.00000000**

Group I Delinquent Mortgage Loans

	Number of Loans	Balance of Loans	Percentage of Collateral
30 to 59 Days	1	43,580.83	1.6107%
60 to 89 Days	1	97,182.81	3.5919%
90 Plus Days	4	238,795.99	8.8258%

Group I REO Bankruptcy and Foreclosure

	Number of Loans	Balance of Loans	Percentage of Collateral
FORECLOSURE	2	100,121.70	3.7005%
BANKRUPTCY	0	0.00	0.0000%
REO	1	42,185.12	1.5592%

Group II Delinquent Mortgage Loans

	Number of Loans	Balance of Loans	Percentage of Collateral
30 to 59 Days	1	36,448.98	1.5971%
60 to 89 Days	0	0.00	0.0000%
90 Plus Days	2	528,507.43	23.1577%

Group II REO Bankruptcy and Foreclosure

	Number of Loans	Balance of Loans	Percentage of Collateral
FORECLOSURE	0	0.00	0.0000%
BANKRUPTCY	0	0.00	0.0000%
REO	0	0.00	0.0000%

Deal Other Details

Current Period Beginning Loan Balance Group I		**2,718,267.60**
Current Period Beginning Loan Balance Group II		**2,290,036.43**
Current Period Ending Loan Balance Group I		**2,705,647.59**
Current Period Ending Loan Balance Group II		**2,282,210.20**
Overcollateralization		
	Required Overcollateralization Group I	1,244,919.19
	Required Overcollateralization Group II	1,125,329.96
	Current Overcollateralization Group I	388,319.02
	Current Overcollateralization Group II	2,282,210.20
	Overcollateralization Deficiency Group I	888,814.17
	Overcollateralization Release Group II	0.00
	Extra Principal Distribution Amount Group I	11,729.82
	Extra Principal Distribution Amount Group II	0.00
Principal Collections		
	Scheduled Principal Payments Collected Group I	11,745.60
	Scheduled Principal Payments Collected Group II	7,583.79
	Unscheduled Principal Payments Collected Group I	874.41
	Unscheduled Principal Payments Collected Group II	242.44
	Realized Losses Group I (current period)	-2,485.86
	Realized Losses Group II (current period)	0.00
	Principal Adjustments I	0.00
	Principal Adjustments II	0.00
Interest Collections		
	Scheduled Interest Collected Group I	14,294.97

Deal Other Details

Scheduled Interest Collected Group II	10,281.52
Servicing Fee Group I	1,132.60
Servicing Fee Group II	954.20
Master Servicing Fee Group I	113.26
Master Servicing Fee Group II	95.42
Other Interest Group I (Mods, Non-Recoverables, PPP, SSCRA, HAMP Adj)	9,959.74
Other Interest Group II (Mods, Non-Recoverables, PPP, SSCRA, HAMP Adj)	-3,853.59
Net Rate / Available Funds Cap Group I	5.7606%
Net Rate / Available Funds Cap BV1A	4.8376%
Net Rate / Available Funds Cap Group II	4.8376%
Has The Stepdown Date Occurred?	YES
The Number of Group I 60+ Day Delinquent Loans	8
The Balance of Group I 60+ Day Delinquent Loans	476,471.64
The Number of Group II 60+ Day Delinquent Loans	2
The Balance of Group II 60+ Day Delinquent Loans	526,063.60
Does The Group I 60+ Day Delinquency Percentage Exceed Trigger and Subordinate Trigger Threshold?	YES
Does The Group II 60+ Day Delinquency Percentage Exceed Trigger and Subordinate Trigger Threshold?	YES
Cumulative Realized Losses Group I	16,957,198.49
Cumulative Realized Losses Group I as a Percentage of Original Collateral Balance	6.81%
Has The Group I Cumulative Realized Loss Percentage Exceeded Its Threshold?	YES
Cumulative Realized Losses Group II	11,760,553.02
Cumulative Realized Losses Group II as a Percentage of Original Collateral Balance	5.23%
Has The Group II Cumulative Realized Loss Percentage Exceeded Its Threshold?	YES
Trigger Events	
Has A Group I Subordinated Trigger Event Occurred?	YES

Deal Other Details

	Has A Group I Trigger Event Occurred?	YES
Trigger Events		
	Has A Group II Subordinated Trigger Event Occurred?	YES
	Has A Group II Trigger Event Occurred?	YES