

PROVIDE BLUE 2005 - 2 PLC - Investor Notification

Determination Date :	14.10.2022		
Reference Period :	01.07.2022	-	30.09.2022
Interest Period on Notes :	08.08.2022	-	06.11.2022
Fixed Euribor :	0,26900%		

The Bank and Servicer

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AAA / AAA / AAA (Standard & Poor's / Moody's / Fitch Ratings)

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A-1 / P-1 / F1+ (Standard & Poor's / Moody's / Fitch Ratings)

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Remittance Information
Currency: EUR

Reference Pool Servicer: BHW
Intermediary and Sponsor: Kreditanstalt für Wiederaufbau

Reason for Early Redemption: Payment Date falling in November 2013 or any Payment Date thereafter. Definition of Early Redemption Event in 12.1 of Terms and Conditions of the Notes.

Remittance Distribution Data		
Initial aggregate Outstanding Nominal Amount	3.901.014.166,41	
Initial aggregate principal balance of the Building Savings Accounts	399.418.802,57	
Initial aggregate balances of Auxiliary Collateral	39.912.004,85	
Initial Aggregate Principal Balance		3.461.683.358,99
Beginning Aggregate Principal Balance		126.411.305,90
Scheduled principal received	4.175.365,97	
Unscheduled principal received / prepayments / Unjustified Loss Allocation thereof removals	5.867.504,93 0,00	
Total principal available for distribution		10.042.870,90
Current period Realised Loss	0,00	
Current period Estimated Loss	0,00	
Current period Additional Loss	0,00	
Cumulative Realised Loss	10.196.997,56	
Cumulative Estimated Loss	4.279.360,52	
Cumulative Additional Loss	3.588.487,00	
Current period Unjustified Loss Allocation/Late Recoveries of Realised Losses	0,00	
Current period Unjustified Loss Allocation/Late Recoveries of Estimated Losses	41.000,00	
Current period Unjustified Loss Allocation/Late Recoveries of Additional Losses	0,00	
Current period reverse of previous reduction of the Note Principal Amount	0,00	
Net principal repayment		10.001.870,90
Ending Aggregate Principal Balance		116.409.435,00
Cumulative Realised Loss/Estimated Loss/Additional Loss	18.064.845,08	
CPR	17,31%	

Remittance Outstanding Threshold Amount			
Initial aggregate Outstanding Threshold Amount	0,61%		21.200.000,00
Beginning aggregate Outstanding Threshold Amount	44,76%		3.094.154,92
Current period Realised Loss/ current period Unjustified Loss Allocation		0,00	
Current period Estimated Loss/ Additional Loss		-41.000,00	
Ending aggregate Outstanding Threshold Amount	85,96%		3.135.154,92

Remittance Realised Loss		
Number and Protected Amount +Accrued Interest + Enforcement Costs of loans	526	35.791.310,75
Foreclosure Proceeds	30.167.981,54	
Prior ranking loans (not in this Portfolio)	13.641.933,23	
Loss on prior ranking loans (not in this Portfolio)	1.406.217,36	
Total Realised Loss (including Realised Losses, Additional Losses and related Estimated Losses)		17.859.045,08

Pool-factor:	0,00000000
A+ Reduction Factor:	0,00015220

Determination Date: 14.10.2022
Payment Date: 07.11.2022
3 Month EURIBOR: 0,269%
Servicer: BHW Bausparkasse AG
Reporting Date: 10.10.2022
Early Redemption Date: 09.11.2015

Reference Pool Information		
Bullet and Annuity (Bausparfordarlehen, Festhypotheken und Tilgungshypotheiken)		
Beginning number of Reference Claims		3.154
Current period number of Reference Claims paid in full	-173	
Current period number of removals	0	
Aggregated number of Reference Claims paid in full / removals		-173
Added loans *		+ 11
Ending number of Reference Claims		2.970

* in case loan was splitted

Delinquency Status			
	Number of Reference Claims	Protected Amount	Overdue payments
0 months in Arrears	2.910	112.878.148,44	n.a.
0,01 - 0,99 months in Arrears	18	774.815,36	3.804,95
1 - 1,99 months in Arrears	18	1.153.632,68	9.815,76
2 - 2,99 months in Arrears	4	315.281,32	5.682,22
3 - 3,99 months in Arrears	0	0,00	0,00
4 - 4,99 months in Arrears	2	140.525,15	1.933,41
5 - 5,99 months in Arrears	0	0,00	0,00
6 - 11,99 months in Arrears	0	0,00	0,00
12+ months in Arrears	0	0,00	0,00
Delinquencies (greater 3 months)	2	140.525,15	1.933,41
Bankruptcy	18	1.147.032,05	1.475,07
Total	20	1.287.557,20	3.408,48

Defaulted Reference Claims			
	Number of Reference Claims	Protected Amount	Overdue payments
Current period Defaulted Reference Claims	0	0,00	0,00
Cumulative Defaulted Reference Claims	48	3.289.637,09	13.443,58
thereof normal performing again*	35	2.425.133,93	

* Loans with instalments in arrears below 3 and no bankruptcy flag

Overdue Reference Claims			
	Number of Reference Claims	Protected Amount	Overdue Payments
Overdue Reference Claims	59	3.647.394,15	15.864,11

Interest Distribution

Currency: EURO

Credit Linked Notes Provide Blue 2005-2 PLC Statement to CLN Noteholders

Class	Beginning Class Principal Amount	Number of Notes	Spread over 3 Month Euribor	Interest Rate	Current Accrued Interest per Note	Total Interest Distribution
A+	0,00	0	0,00%	0,000%	0,00	0,00
B	0,00	0	0,00%	0,000%	0,00	0,00
C	0,00	0	0,00%	0,000%	0,00	0,00
D	0,00	0	0,70%	0,969%	0,00	0,00
E	3.818.724,05	155	2,20%	2,469%	153,76	23.832,80
Totals	3.818.724,05					23.832,80

Triggers:

- 1) Time Call: 07.11.2013
- 2) Clean up call: Reduction of Aggregate Principal Balance to less than 10% of the Initial Aggregate Principal Balance, currently 3,36%
- 3) Occurrence of a Regulatory Event
- 4) Occurrence of a Tax Event
- 5) Termination of the Bank Swap upon transfer of the Reference Pool and no substitute Bank Swap is entered
- 6) Non-compliance of Servicer

Determination Date:	14.10.2022	Current Interest Accrual Period	
Payment Date:	07.11.2022	Beginning	Ending
3 Month EURIBOR:	0,269%	08.08.2022	06.11.2022
Number of days (act):	91		
Servicer:	BHW Bausparkasse AG		
Reporting Date:	10.10.2022		
Early Redemption Date:	09.11.2015		

Distribution Summary

Currency: EUR

Credit Linked Notes Provide Blue 2005-2 PLC

Statement to CLN Noteholders

Class	Initial Class Principal Amount	Class Principal Amount before Distribution	Current Interest Rate	Principal Distribution	Interest Distribution	Unpaid Interest	Total Distribution	Reduction of Class Principal Amount	Class Principal Amount after Distribution	WKN	ISIN
A+	500.000,00	0,00	0,0000%	0,00	0,00	0,00	0,00	0,00	0,00	A0GHZR	DE000A0GHZR1
B	67.500.000,00	0,00	0,0000%	0,00	0,00	0,00	0,00	0,00	0,00	A0GHZS	DE000A0GHZS9
C	41.900.000,00	0,00	0,0000%	0,00	0,00	0,00	0,00	0,00	0,00	A0GHZT	DE000A0GHZT7
D	30.500.000,00	0,00	0,9690%	0,00	0,00	0,00	0,00	0,00	0,00	A0GHZU	DE000A0GHZU5
E	15.500.000,00	3.818.724,05	2,4690%	3.306.484,82	23.832,80	0,00	3.330.317,62	0,00	512.239,23	A0GHZV	DE000A0GHZV3
Totals CLN	155.900.000,00	3.818.724,05		3.306.484,82	23.832,80	0,00	3.330.317,62	0,00	512.239,23		

Amounts per Unit (50.000 / 100.000)								Rating of the Notes			
Class	Note Principal Amount before Distribution	Principal Distribution	Interest Distribution	Total Distribution	Reduction of Note Principal Amount	Note Principal Amount after Distribution	Legal Maturity	S&P		Fitch	
								Initial	Current	Initial	Current
A+	0,00	0,00	0,00	0,00	0,00	0,00	07.08.2052	AAA	n.a.	AAA	n.a.
B	0,00	0,00	0,00	0,00	0,00	0,00	07.08.2052	AA	n.a.	AA	n.a.
C	0,00	0,00	0,00	0,00	0,00	0,00	07.08.2052	A	n.a.	A	n.a.
D	0,00	0,00	0,00	0,00	0,00	0,00	07.08.2052	BBB	n.a.	BBB	n.a.
E	24.636,93	21.332,16	153,76	21.485,92	0,00	3.304,77	07.08.2052	BB	BB	BB	A+

Determination Date: 14.10.2022
Payment Date: 07.11.2022
3 Month EURIBOR: 0,26900%
Servicer: BHW Bausparkasse AG
Reporting Date: 10.10.2022
Early Redemption Date: 09.11.2015

Principal Reduction
Currency: EUR

Credit Linked Notes Provide Blue 2005-2 PLC
Statement to CLN Noteholders

Class	Initial Class Principal Amount	Beginning Percentage	Beginning Class Principal Amount	Scheduled Principal Received	Unscheduled Principal Received	Early Redemption	Total Principal	Unjustified Loss Allocation/ Late Recovery	Realised Loss/ Estimated Loss/ Additional Loss	Ending Class Principal Amount	Ending Percentage
Senior Tranche	3.284.583.358,99	0,00%	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00%
A+	500.000,00	0,00%	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00%
B	67.500.000,00	0,00%	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00%
C	41.900.000,00	0,00%	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00%
D	30.500.000,00	0,00%	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00%
E	15.500.000,00	55,24%	3.818.724,05	0,00	0,00	3.306.484,82	3.306.484,82	0,00	0,00	512.239,23	14,04%
Threshold	21.200.000,00	44,76%	3.094.154,92	0,00	0,00	0,00	0,00	41.000,00	0,00	3.135.154,92	85,96%
Totals	3.461.683.358,99	100%	6.912.878,97	0,00	0,00	3.306.484,82	3.306.484,82	41.000,00	0,00	3.647.394,15	100%

Credit Enhancement (based on Ending Class Principal Amount)			
Class	Initial Percentage	Beginning Percentage	Ending Percentage
A+	5,10%	100%	100%
B	3,15%	100%	100%
C	1,94%	100%	100%
D	1,06%	100,00%	100,00%
E	0,61%	44,76%	85,96%

Determination Date: 14.10.2022
Payment Date: 07.11.2022
3 Month EURIBOR: 0,26900%
Servicer: BHW Bausparkasse AG
Reporting Date: 10.10.2022
Early Redemption Date: 09.11.2015

Pool Distribution by Outstanding Balance - 30.09.2022 -

Balance Bucket (€)	Aggregated Securitized Balance (Protected)	Percent of Total Securitized Balance	Number of Reference Claims	Percent of Total Number of Reference	Weighted Average LTV	Percentage East Germany
< 10.000	2.237.812,80 €	1,92%	403	13,57%	14,39%	22,82%
>= 10.000 < 20.000	7.478.207,26 €	6,42%	502	16,90%	18,76%	27,83%
>= 20.000 < 30.000	12.331.953,47 €	10,59%	496	16,70%	26,83%	30,53%
>= 30.000 < 40.000	14.816.057,89 €	12,73%	429	14,44%	28,03%	26,18%
>= 40.000 < 50.000	13.265.533,00 €	11,40%	300	10,10%	32,60%	29,18%
>= 50.000 < 60.000	12.526.358,39 €	10,76%	229	7,71%	37,64%	30,33%
>= 60.000 < 70.000	11.058.292,49 €	9,50%	171	5,76%	39,52%	27,80%
>= 70.000 < 80.000	10.337.434,58 €	8,88%	139	4,68%	40,41%	30,52%
>= 80.000 < 90.000	8.097.214,38 €	6,96%	96	3,23%	44,77%	31,45%
>= 90.000 < 100.000	5.615.659,28 €	4,82%	59	1,99%	46,69%	15,56%
>= 100.000 < 110.000	4.894.102,30 €	4,20%	47	1,58%	47,88%	21,78%
>= 110.000 < 120.000	3.760.867,82 €	3,23%	33	1,11%	48,23%	23,95%
>= 120.000 < 130.000	1.878.431,04 €	1,61%	15	0,51%	48,47%	13,02%
>= 130.000 < 140.000	1.494.649,83 €	1,28%	11	0,37%	45,30%	8,89%
>= 140.000 < 150.000	2.029.411,22 €	1,74%	14	0,47%	53,16%	14,24%
>= 150.000 < 160.000	1.524.436,70 €	1,31%	10	0,34%	54,89%	29,93%
>= 160.000 < 170.000	990.250,00 €	0,85%	6	0,20%	56,39%	
>= 170.000 < 180.000	704.520,60 €	0,61%	4	0,13%	49,74%	
>= 180.000 < 190.000	185.471,56 €	0,16%	1	0,03%	56,89%	100,00%
>= 190.000 < 200.000	384.145,64 €	0,33%	2	0,07%	42,56%	50,75%
>= 200.000 < 210.000	0,00 €	0,00%				
>= 210.000 < 220.000	0,00 €	0,00%				
>= 220.000 < 230.000	0,00 €	0,00%				
>= 230.000 < 240.000	0,00 €	0,00%				
>= 240.000 < 250.000	249.470,81 €	0,21%	1	0,03%	26,82%	
>= 250.000 < 260.000	0,00 €	0,00%				
>= 260.000 < 270.000	268.153,94 €	0,23%	1		46,23%	
>= 270.000 < 280.000	0,00 €	0,00%				
>= 280.000 < 290.000	281.000,00 €	0,24%	1	0,03%		
>= 290.000 < 300.000	0,00 €	0,00%				
>= 300.000	0,00 €	0,00%				
TOTAL	116.409.435,00 €	100%	2.970	100%	36,19%	26,72%

Original weighted average current Outstanding Balance = 40.060,68 €
 Weighted average current Outstanding Balance = 39.195,10 €
 Maximum current Outstanding Balance = 281.000,00 €
 Minimum current Outstanding Balance = 0,03 €

BHW Bausparkasse AG

Pool Distribution by Region - 30.09.2022 -

Region	Aggregated Securitized Balance (Protected)	Percent of Total Securitized Balance	Number of Reference Claims	Percent of Total Number of Reference	Weighted Average LTV
Schleswig Holstein	4.233.829,37 €	3,64%	119	4,01%	34,39%
Hamburg	1.511.154,64 €	1,30%	40	1,35%	36,43%
Niedersachsen	13.049.238,03 €	11,21%	358	12,05%	36,61%
Bremen	769.795,97 €	0,66%	31	1,04%	30,56%
Nordrhein-Westfalen	26.579.073,29 €	22,83%	638	21,48%	36,06%
Hessen	11.624.723,88 €	9,99%	265	8,92%	34,54%
Rheinland-Pfalz	7.813.581,81 €	6,71%	179	6,03%	36,20%
Baden-Württemberg	10.545.863,77 €	9,06%	266	8,96%	35,30%
Bayern	6.153.876,16 €	5,29%	167	5,62%	33,57%
Saarland	1.007.133,02 €	0,87%	32	1,08%	39,30%
Berlin	2.645.882,25 €	2,27%	73	2,46%	33,63%
Brandenburg	7.233.456,68 €	6,21%	160	5,39%	37,96%
Mecklenburg-Vorpommern	4.938.324,80 €	4,24%	137	4,61%	36,50%
Sachsen	7.815.234,11 €	6,71%	209	7,04%	38,07%
Sachsen-Anhalt	6.794.438,68 €	5,84%	189	6,36%	39,94%
Thüringen	3.693.828,54 €	3,17%	107	3,60%	37,01%
unknown	0,00 €	0,00%			
TOTAL	116.409.435,00 €	100%	2.970	100%	36,19%

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Pool Distribution by LTV - 30.09.2022 -

Balance LTV	Aggregated Securitized Balance (Protected Amount)	Percent of Total Securitized Balance	Number of Reference Claims	Percent of Total Number of Reference Claims	Weighted Average LTV	Percentage East Germany
> < 5%	1.601.703,32 €	1,38%	236	7,95%	3,45%	16,28%
>= 5% < 10%	5.456.973,67 €	4,69%	325	10,94%	7,67%	19,88%
>= 10% < 15%	7.588.315,56 €	6,52%	320	10,77%	12,66%	25,72%
>= 15% < 20%	8.872.746,52 €	7,62%	277	9,33%	17,50%	25,00%
>= 20% < 25%	9.431.504,35 €	8,10%	242	8,15%	22,42%	24,55%
>= 25% < 30%	12.553.003,04 €	10,78%	271	9,12%	27,45%	26,96%
>= 30% < 35%	11.047.891,69 €	9,49%	236	7,95%	32,40%	27,20%
>= 35% < 40%	12.085.604,65 €	10,38%	237	7,98%	37,47%	27,81%
>= 40% < 45%	8.608.086,33 €	7,39%	162	5,45%	41,97%	27,29%
>= 45% < 50%	9.038.381,41 €	7,76%	151	5,08%	47,15%	23,72%
>= 50% < 55%	8.073.182,71 €	6,94%	143	4,81%	52,42%	28,73%
>= 55% < 60%	9.975.606,33 €	8,57%	155	5,22%	57,67%	30,05%
>= 60% < 65%	5.593.694,27 €	4,81%	95	3,20%	61,94%	35,16%
>= 65% < 70%	2.299.897,03 €	1,98%	39	1,31%	66,43%	25,62%
>= 70% < 75%	1.132.887,48 €	0,97%	24	0,81%	71,66%	27,74%
>= 75% < 80%	1.255.872,21 €	1,08%	21	0,71%	78,06%	25,82%
>= 80% < 85%	408.357,73 €	0,35%	9	0,30%	80,00%	37,28%
>= 85% < 90%	0,00 €	0,00%				
>= 90% < 95%	0,00 €	0,00%				
>= 95%	0,00 €	0,00%				
Brigde Collateral	504.287,78 €	0,43%	12	0,40%		
n.a. 1)	881.438,92 €	0,76%	15	0,51%		
TOTAL	116.409.435,00 €	100%	2.970	100%	36,19%	26,72%

Original weighted average LTV = 52,02%
 Weighted average current LTV = 36,19%
 Maximum current LTV = 80,00%
 Minimum current LTV = 0,02%

1) Loans secured by substitutional collateral or temporary collateral

Pool Distribution by Interest Rate - 30.09.2022 -

Balance Interest Rate	Aggregated Securitized Balance (Protected Amount)	Percent of Total Securitized Balance	Number of Reference Claims	Percent of Total Number of Reference Claims	Weighted Average LTV	Percentage East Germany
> <= 4,25%	108.772.743,74 €	93,44%	2.823	95,05%	35,96%	26,08%
>= 4,25% <= 4,50%	1.414.940,64 €	1,22%	26	0,88%	38,19%	40,70%
>= 4,50% <= 4,75%	1.354.766,29 €	1,16%	28	0,94%	35,29%	47,28%
>= 4,75% <= 5,00%	998.103,49 €	0,86%	18	0,61%	51,99%	19,81%
>= 5,00% <= 5,25%	1.451.130,21 €	1,25%	29	0,98%	36,02%	42,27%
>= 5,25% <= 5,50%	1.193.321,29 €	1,03%	21	0,71%	39,06%	24,93%
>= 5,50% <= 5,75%	873.851,95 €	0,75%	16	0,54%	41,26%	20,44%
>= 5,75% <= 6,00%	217.264,39 €	0,19%	4	0,13%	35,13%	61,44%
>= 6,00% <= 6,25%	117.974,24 €	0,10%	4	0,13%	20,51%	10,42%
>= 6,25% <= 6,50%	15.338,76 €	0,01%	1	0,03%		
>= 6,50% <= 6,75%	0,00 €	0,00%				
>= 6,75% <= 7,00%	0,00 €	0,00%				
>= 7,00% <= 7,25%	0,00 €	0,00%				
>= 7,25% <= 7,50%	0,00 €	0,00%				
>= 7,50% <= 7,75%	0,00 €	0,00%				
>= 7,75%	0,00 €	0,00%				
TOTAL	116.409.435,00 €	100%	2.970	100%	36,19%	26,72%

Original weighted average Interest Rate = 4,91%
 Weighted average current Interest Rate = 2,87%
 Maximum current Interest Rate = 6,50%
 Minimum current Interest Rate = 0,65%

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Pool Distribution by Prior Ranking Charges - 30.09.2022 -

Prior Ranking	Aggregated Securitized Balance (Protected Amount)	Percent of Total Securitized Balance	Number of Reference Claims	Percent of Total Number of Reference Claims	Prior Ranking Amount (EUR)	Weighted Average LTV	Percentage East Germany
Mortgages without prior ranking charges	7.869.258,05 €	6,76%	143	4,81%	0,00 €	30,20%	18,68%
Mortgages subject prior ranking charges	107.154.450,25 €	92,05%	2.800	94,28%	46.726.503,78 €	37,01%	27,32%
n.a.	1.385.726,70 €	1,19%	27	0,91%			
TOTAL	116.409.435,00 €	100%	2.970	100%	46.726.503,78 €	36,55%	26,72%

BHW Bausparkasse AG

Pool Distribution by Prior Ranking Charges (as adjusted) - 30.09.2022 -

Prior Ranking	Aggregated Securitized Balance (Protected Amount)	Percent of Total Securitized Balance	Number of Reference Claims	Percent of Total Number of Reference Claims	Prior Ranking Amount (EUR)	Weighted Average LTV	Percentage East Germany
Mortgages without prior ranking charges	89.757.493,64 €	77,10%	2.143	72,15%	0,00 €	34,06%	28,33%
Mortgages subject prior ranking charges	25.266.214,66 €	21,70%	800	26,94%	44.824.103,35 €	43,75%	21,03%
n.a.	1.385.726,70 €	1,19%	27	0,91%			
TOTAL	116.409.435,00 €	100%	2.970	100%	44.824.103,35 €	36,19%	26,72%

Prior ranking charges below 1% of the Property Value have been deducted to take account of, inter alia, rounding deviations.

BHW Bausparkasse AG

Pool Distribution by Property Type - 30.09.2022 -

Property Type	Aggregated Securitized Balance (Protected Amount)	Percent of Total Securitized Balance	Number of Reference Claims	Percent of Total Number of Reference Claims	Weighted Average LTV	Percentage East Germany
Single Family House	70.937.211,87 €	60,94%	1.798	60,54%	35,93%	28,77%
Two-Family House	13.279.933,31 €	11,41%	339	11,41%	32,27%	21,98%
Multi-Family House	9.101.835,96 €	7,82%	187	6,30%	33,83%	30,31%
Holiday Property	375.393,01 €	0,32%	7	0,24%	47,50%	62,82%
Prefabricated House (Fertighaus)	2.952.401,24 €	2,54%	51	1,72%	35,37%	20,09%
Apartment (Eigentumswohnung)	18.442.362,58 €	15,84%	558	18,79%	41,06%	20,74%
Building land	39.867,55 €	0,03%	2	0,07%	29,43%	100,00%
Other Properties	0,00 €		0			
Unkown	1.280.429,48 €	1,10%	28	0,94%		
TOTAL	116.409.435,00 €	100%	2.970	100%	36,19%	26,72%

BHW Bausparkasse AG

Pool Distribution by Employment Status - 30.09.2022 -

Employment Status	Aggregated Securitized Balance (Protected Amount)	Percent of Total Securitized Balance	Number of Reference Claims	Percent of Total Number of Reference Claims	Weighted Average LTV	Percentage East Germany
Civil Servants	11.793.313,41 €	10,13%	334	11,25%	33,61%	21,49%
Public Sector Employees	8.918.057,19 €	7,66%	250	8,42%	34,15%	36,58%
Other Employees	55.755.308,89 €	47,90%	1.286	43,30%	39,45%	28,43%
Self-Employed	6.420.768,14 €	5,52%	164	5,52%	34,38%	35,49%
Other (Pensioners, Students, ...)	19.749.939,01 €	16,97%	596	20,07%	29,74%	16,66%
unknown	13.772.048,36 €	11,83%	340	11,45%	36,70%	28,50%
TOTAL	116.409.435,00 €	100%	2.970	100%	36,19%	26,72%

BHW Bausparkasse AG

Pool Distribution by Occupation Status - 30.09.2022 -

Occupation Status	Aggregated Securitized Balance (Protected Amount)	Percent of Total Securitized Balance	Number of Reference Claims	Percent of Total Number of Reference Claims	Weighted Average LTV	Percentage East Germany
Owner Occupied	95.647.721,30 €	82,16%	2.425	81,65%	35,49%	25,66%
Non-Owner Occupied	19.526.252,37 €	16,77%	518	17,44%	39,61%	31,92%
unknown	1.235.461,33 €	1,06%	27	0,91%		
TOTAL	116.409.435,00 €	100%	2.970	100%	36,19%	26,72%

BHW Bausparkasse AG

Pool Distribution by Amortisation Type - 30.09.2022 -

Amortisation Type	Aggregated Securitized Balance (Protected Amount)	Percent of Total Securitized Balance	Number of Reference Claims	Percent of Total Number of Reference Claims	Weighted Average LTV	Percentage East Germany
Bullet	69.967.134,20 €	60,10%	1.362	45,86%	40,50%	25,36%
Annuity	46.442.300,80 €	39,90%	1.608	54,14%	29,68%	28,08%
Amortising	0,00 €		0	0,00%		
TOTAL	116.409.435,00 €	100%	2.970	100%	36,19%	26,72%

BHW Bausparkasse AG

Pool Distribution by Seasoning - 30.09.2022 -

Seasoning (in months)	Aggregated Securitized Balance (Protected	Percent of Total Securitized Balance	Number of Reference Claims	Percent of Total Number of Reference Claims	Weighted Average LTV	Percentage East Germany
>= <= 3	0,00 €	0,00%	0			
> 3 <= 6	0,00 €	0,00%	0			
> 6 <= 9	0,00 €	0,00%	0			
> 9 <= 12	0,00 €	0,00%	0			
> 12 <= 15	0,00 €	0,00%	0			
> 15 <= 18	0,00 €	0,00%	0			
> 18 <= 21	0,00 €	0,00%	0			
> 21 <= 24	0,00 €	0,00%	0			
> 24 <= 27	0,00 €	0,00%	0			
> 27 <= 30	0,00 €	0,00%	0			
> 30 <= 33	0,00 €	0,00%	0			
> 33 <= 36	0,00 €	0,00%	0			
> 36 <= 39	0,00 €	0,00%	0			
> 39 <= 42	0,00 €	0,00%	0			
> 42 <= 45	0,00 €	0,00%	0			
> 45 <= 48	0,00 €	0,00%	0			
> 48 <= 51	0,00 €	0,00%	0			
> 51 <= 54	0,00 €	0,00%	0			
> 54 <= 57	0,00 €	0,00%	0			
> 57 <= 60	0,00 €	0,00%	0			
> 60 <= 63	0,00 €	0,00%	0			
> 63 <= 66	0,00 €	0,00%	0			
> 66 <= 69	0,00 €	0,00%	0			
> 69 <= 72	0,00 €	0,00%	0			
> 72 <= 75	0,00 €	0,00%	0			
> 75 <= 78	0,00 €	0,00%	0			
> 78 <= 81	0,00 €	0,00%	0			
> 81 <= 84	0,00 €	0,00%	0			
> 84 <= 87	0,00 €	0,00%	0			
> 87 <= 90	0,00 €	0,00%	0			
> 90	116.409.435,00 €	100,00%	2.970	100,00%	36,19%	26,72%
TOTAL	116.409.435,00 €	100%	2.970	100%	36,19%	26,72%

Original weighted average current Seasoning = 32,89

Weighted average current Seasoning = 227,14

Maximum current Seasoning = 346,27

Minimum current Seasoning = 112,00

BHW Bausparkasse AG

Pool Distribution by Remaining Term to next Reset Date - 30.09.2022 -

Next Reset Date (in months)	Aggregated Securitized Balance (Protected)	Percent of Total Securitized Balance	Number of Reference Claims	Percent of Total Number of Reference Claims	Weighted Average LTV	Percentage East Germany
>= <= 48	102.756.704,34 €	88,27%	2.537	85,42%	36,94%	26,79%
> 48 <= 51	664.234,80 €	0,57%	26	0,88%	26,36%	24,10%
> 51 <= 54	898.861,61 €	0,77%	32	1,08%	27,62%	12,64%
> 54 <= 57	632.008,73 €	0,54%	19	0,64%	30,28%	58,52%
> 57 <= 60	287.292,07 €	0,25%	15	0,51%	20,23%	11,21%
> 60 <= 63	353.943,94 €	0,30%	14	0,47%	34,67%	30,17%
> 63 <= 66	634.244,59 €	0,54%	22	0,74%	22,92%	17,47%
> 66 <= 69	1.495.504,33 €	1,28%	38	1,28%	31,44%	18,80%
> 69 <= 72	1.159.874,81 €	1,00%	35	1,18%	27,86%	39,45%
> 72 <= 75	1.086.714,35 €	0,93%	35	1,18%	37,59%	23,29%
> 75 <= 78	1.328.376,30 €	1,14%	38	1,28%	25,95%	40,22%
> 78 <= 81	781.055,35 €	0,67%	25	0,84%	32,83%	25,18%
> 81 <= 84	257.528,10 €	0,22%	12	0,40%	27,10%	8,58%
> 84 <= 87	314.139,40 €	0,27%	16	0,54%	24,00%	
> 87 <= 90	600.090,98 €	0,52%	18	0,61%	25,49%	6,49%
> 90 <= 93	182.163,85 €	0,16%	6	0,20%	37,99%	
> 93 <= 96	248.961,66 €	0,21%	8	0,27%	33,21%	17,66%
> 96 <= 99	200.768,28 €	0,17%	8	0,27%	25,20%	
> 99 <= 102	467.806,33 €	0,40%	9	0,30%	40,25%	35,20%
> 102 <= 105	128.862,27 €	0,11%	3	0,10%	36,28%	100,00%
> 105 <= 108	227.266,80 €	0,20%	6	0,20%	23,50%	
> 108 <= 111	637.664,32 €	0,55%	18	0,61%	29,28%	39,95%
> 111 <= 114	441.669,03 €	0,38%	12	0,40%	30,01%	19,06%
> 114 <= 117	409.145,20 €	0,35%	13	0,44%	46,68%	16,80%
> 117 <= 120	0,00 €		0	0,00%		
> 120 <= 123	0,00 €		0	0,00%		
> 123 <= 126	27.763,36 €	0,02%	1	0,03%	29,44%	
> 126 <= 129	0,00 €		0	0,00%		
> 129 <= 132	0,00 €		0	0,00%		
> 132 <= 135	0,00 €		0	0,00%		
> 135 <= 138	102.769,67 €	0,09%	1	0,03%	79,85%	100,00%
> 138 <= 141	0,00 €		0	0,00%		
> 141 <= 144	0,00 €		0	0,00%		
> 144 <= 147	0,00 €		0	0,00%		
> 147 <= 150	0,00 €		0	0,00%		
> 150 <= 153	0,00 €		0	0,00%		
> 153 <= 156	0,00 €		0	0,00%		
> 156 <= 159	0,00 €		0	0,00%		
> 159 <= 1000 variable	69.332,38 € 14.688,15 €	0,06% 0,01%	2 1	0,07% 0,03%	53,69% 71,00%	77,88%
TOTAL	116.409.435,00 €	100%	2.970	100%	36,19%	26,72%

Original weighted average current Term to Reset = 78,38
 Weighted average current Term to Reset = 24,31
 Maximum current Term to Reset = 176,03
 Minimum current Term to Reset = 0,03