

## PROVIDE BLUE 2005 - 1 PLC -Investor Notification

<b>Determination Date :</b>	<b>13.03.2019</b>		
<b>Reference Period :</b>	<b>01.12.2018</b>	-	<b>28.02.2019</b>
<b>Interest Period on Notes :</b>	<b>07.01.2019</b>	-	<b>07.04.2019</b>
<b>Fixed Euribor :</b>	<b>-0,30900%</b>		

### The Bank and Servicer

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### Program Sponsor

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### The Trustee

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**Remittance Information**  
Currency: EUR

Reference Pool Servicer: **BHW**

Intermediary and Sponsor: **Kreditanstalt für Wiederaufbau**

Reason for Early Redemption: The Bank is subject to less favourable capital adequacy treatment with respect to the Transaction (Definition of Regulatory Event in 12.1 of Terms and Conditions of the Notes)

Remittance Distribution Data		
Initial aggregate Outstanding Nominal Amount	1.730.991.416,93	
Initial aggregate principal balances of the Building Savings Accounts	235.667.234,30	
<b>Initial Aggregate Principal Balance</b>		<b>1.495.324.182,63</b>
<b>Beginning Aggregate Principal Balance</b>		<b>65.907.335,98</b>
Scheduled principal received	3.284.008,88	
Unscheduled principal received / prepayments / Unjustified Loss Allocation	1.296.041,31	
thereof removals	0,00	
<b>Total principal available for distribution</b>		<b>4.580.050,19</b>
Current period Realised Loss	0,00	
Current period Estimated Loss	5.100,00	
Current period Additional Loss	2.927,09	
Cumulative Realised Loss	4.561.132,19	
Cumulative Estimated Loss	1.837.719,96	
Cumulative Additional Loss	1.721.100,50	
Current period Unjustified Loss Allocation/Late Recoveries	1.811,20	
Current period Late Recoveries/Unjustified Loss Allocation for Estimated Loss	9.100,00	
Current period Late Recoveries/Unjustified Loss Allocation for Additional Loss	0,00	
Current period reverse of previous reduction of the Note Principal Amount	0,00	
<b>Net principal repayment</b>		<b>4.577.166,08</b>
<b>Ending Aggregate Principal Balance</b>		<b>61.330.169,90</b>
Cumulative Realised Loss/Estimated Loss/Additional Loss	8.119.952,65	
CPR	7,64%	

Remittance Outstanding Threshold Amount			
Initial aggregate Outstanding Threshold Amount	0,09%		1.400.000,00
Beginning aggregate Outstanding Threshold Amount	0,00%		0,00
Current period Realised Loss/Estimated Loss/ Additional Loss allocated to the Threshold Amount		0,00	
Ending aggregate Outstanding Threshold Amount	0,00%		0,00

Remittance Realised Loss		
Number and Protected Amount + Accrued Interest + Enforcement	283	15.887.466,38
Costs of loans		
Foreclosure Proceeds	15.508.328,16	
Prior ranking loans (eventually not in this Portfolio)	7.885.062,98	
Loss on prior ranking loans (not in this Portfolio)	296.668,85	
<b>Realised Loss</b>		<b>7.967.532,35</b>

<b>Pool-factor:</b>	<b>0,00000000</b>
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<b>Determination Date:</b>	13.03.2019	<b>3 Month EURIBOR:</b>	-0,309%
<b>Payment Date:</b>	08.04.2019	<b>Servicer:</b>	BHW Bausparkasse AG
		<b>Reporting Date</b>	07.03.2019

Reference Pool Information		
Fixed Rate Loans (Festhypotheken)		
Beginning number of Reference Claims		1.298
Number of Reference Claims paid in full current period	-70	
Current Period number of removals	0	
Aggregated number of Reference Claims paid in full / removals		-70
Added loans *		+ 0
<b>Ending number of Reference Claims</b>		<b>1.228</b>

\* in case loan was splitted

Delinquency Status			
	Number of Reference Claims	Protected Amount	Overdue payments
0 months in Arrears	1.156	57.371.230,85	n.a.
0,01 - 0,99 months in Arrears	13	861.639,09	2.616,57
1 - 1,99 months in Arrears	9	550.779,48	4.374,27
2 - 2,99 months in Arrears	5	241.789,42	3.094,43
3 - 3,99 months in Arrears	2	81.007,87	1.411,01
4 - 4,99 months in Arrears	3	84.667,56	2.366,22
5 - 5,99 months in Arrears	0	0,00	0,00
6 - 11,99 months in Arrears	1	46.768,62	1.562,36
12+ months in Arrears	4	72.151,30	17.365,45
<b>Delinquencies</b> (greater 3 Instalments)	10	284.595,35	22.705,04
Bankruptcy	35	2.020.135,71	5.433,63
<b>Total</b>	<b>45</b>	<b>2.304.731,06</b>	<b>28.138,67</b>

Defaulted Reference Loan Claim			
	Number of Reference Claims	Protected Amount	Overdue payments
Current period Defaulted Reference Claims	1	89.710,91	0,00
Cumulative Defaulted Reference Claims	91	4.393.671,85	30.489,29
thereof normal performing again*	73	3.403.384,00	

\*Loans with months in Arrears below 3 and no bankruptcy flag

Overdue Reference Claim			
	Number of Reference Claims	Protected Amount	Overdue Payments
Overdue Reference Claims	77	5.681.211,27	37.716,15

## Interest Distribution

Currency: EURO

### Credit Linked Notes Provide Blue 2005-1 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%	0,0000%	0,00	0,00
A	0,00	0	0,00%	0,0000%	0,00	0,00
B	0,00	0	0,00%	0,0000%	0,00	0,00
C	0,00	0	0,00%	0,0000%	0,00	0,00
D	0,00	0	0,00%	0,0000%	0,00	0,00
E	305.627,28	82	2,25%	1,9410%	18,29	1.499,78
F	5.377.163,24	121	15,50%	15,1910%	1.706,45	206.480,45
<b>Totals</b>	<b>5.682.790,52</b>					<b>207.980,23</b>

#### Triggers:

- 1) Time Call: 07.04.2012
- 2) Clean up call: Reduction of Aggregate Principal Balance to less than 10% of the Initial Aggregate Principal Balance, currently 4,10%
- 3) Occurrence of a Regulatory Event
- 4) Occurrence of a Tax Event
- 5) Termination of the Bankswap upon transfer of the Reference Pool and no substitute Bankswap is entered
- 6) Non-compliance of Servicer
- 7) Occurrence of a Serious Cause of the Bankswap Counterparty or Insolvency of the Bankswap Counterparty

<b>Determination Date:</b>	13.03.2019	<b>Current Interest Accrual Period</b>	
<b>Payment Date:</b>	08.04.2019	<b>Beginning</b>	<b>Ending</b>
<b>3 Month EURIBOR:</b>	-0,30900%	07.01.2019	07.04.2019
<b>Number of days (act):</b>	91		
<b>Servicer:</b>	BHW Bausparkasse AG		
<b>Reporting Date:</b>	07.03.2019		
<b>Early Redemption Date:</b>	07.01.2010		

**Distribution Summary**  
Currency: EUR

Credit Linked Notes Provide Blue 2005-1 PLC  
Statement to CLN Noteholders

Class	Initial Class Principal Amount	Class Principal Amount before Distribution	Current Net 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	A0E6NT	DE000A0E6NT0
A	30.700.000,00	0,00	0,0000%	0,00	0,00	0,00	0,00	0,00	0,00	A0E6NU	DE000A0E6NU8
B	39.600.000,00	0,00	0,0000%	0,00	0,00	0,00	0,00	0,00	0,00	A0E6NV	DE000A0E6NV6
C	21.700.000,00	0,00	0,0000%	0,00	0,00	0,00	0,00	0,00	0,00	A0E6NW	DE000A0E6NW4
D	17.200.000,00	0,00	0,0000%	0,00	0,00	0,00	0,00	0,00	0,00	A0E6NX	DE000A0E6NX2
E	8.200.000,00	305.627,28	1,9410%	4.463,36	1.499,78	0,00	5.963,14	0,00	301.163,92	A0E6NY	DE000A0E6NY0
F	12.100.000,00	5.377.163,24	15,1910%	0,00	206.480,45	0,00	206.480,45	-2.884,11	5.380.047,35	A0E6NZ	DE000A0E6NZ7
<b>Totals CLN</b>	<b>130.000.000,00</b>	<b>5.682.790,52</b>		<b>4.463,36</b>	<b>207.980,23</b>	<b>0,00</b>	<b>212.443,59</b>	<b>-2.884,11</b>	<b>5.681.211,27</b>		

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	07.01.2027					
A	0,00	0,00	0,00	0,00	0,00	0,00	07.01.2027					
B	0,00	0,00	0,00	0,00	0,00	0,00	07.01.2027					
C	0,00	0,00	0,00	0,00	0,00	0,00	07.01.2027					
D	0,00	0,00	0,00	0,00	0,00	0,00	07.01.2027					
E	3.727,16	54,43	18,29	72,72	0,00	3.672,73	07.01.2027	BB	BBB-	BB	AA	
F	44.439,37	0,00	1.706,45	1.706,45	-23,84	44.463,21	07.01.2027	n.r.	n.r.	n.r.	n.r.	

Determination Date: 13.03.2019  
Payment Date: 08.04.2019  
3 Month EURIBOR: -0,30900%  
Servicer: BHW Bausparkasse AG  
Reporting Date: 07.03.2019  
Early Redemption Date: 07.01.2010

**Principal Reduction**  
Currency: EUR

Credit Linked Notes Provide Blue 2005-1 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 Swap	1.363.924.182,63	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%
A	30.700.000,00	0,00%	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00%
B	39.600.000,00	0,00%	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00%
C	21.700.000,00	0,00%	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00%
D	17.200.000,00	0,00%	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00%
E	8.200.000,00	5,38%	305.627,28	0,00	0,00	4.463,36	4.463,36	0,00	0,00	301.163,92	5,30%
F	12.100.000,00	94,62%	5.377.163,24	0,00	0,00	0,00	0,00	10.911,20	8.027,09	5.380.047,35	94,70%
Threshold Amount	1.400.000,00	0,00%	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00%
<b>Totals</b>	<b>1.495.324.182,63</b>	<b>100%</b>	<b>5.682.790,52</b>	<b>0,00</b>	<b>0,00</b>	<b>4.463,36</b>	<b>4.463,36</b>	<b>10.911,20</b>	<b>8.027,09</b>	<b>5.681.211,27</b>	<b>100%</b>

<b>Credit Enhancement</b> (based on Ending Class Principal Amount)			
Class	Initial Percentage	Beginning Percentage	Ending Percentage
C			
D			
E	0,90%	94,62%	94,70%
F	0,09%	0,00%	0,00%

**Determination Date:** 13.03.2019  
**Payment Date:** 08.04.2019  
**3 Month EURIBOR:** -0,30900%  
**Servicer:** BHW Bausparkasse AG  
**Reporting Date:** 07.03.2019  
**Early Redemption Date:** 07.01.2010

**Pool Distribution by Outstanding Balance - 28.02.2019 -**

Balance Bucket (€)	Aggregated Securitized Balance (Protected Amount)	Percent of Total Securitized Balance	Number of Reference Claims	Percent of Total Number of Reference	Weighted Average LTV	Percentage East Germany
< 10.000	432.425,39 €	0,71%	63	5,13%	27,72%	17,01%
>= 10.000 < 20.000	1.800.471,85 €	2,94%	118	9,61%	29,12%	21,36%
>= 20.000 < 30.000	4.895.467,06 €	7,98%	196	15,96%	29,20%	34,07%
>= 30.000 < 40.000	6.575.749,43 €	10,72%	187	15,23%	33,53%	26,23%
>= 40.000 < 50.000	6.975.708,80 €	11,37%	155	12,62%	36,88%	31,82%
>= 50.000 < 60.000	7.750.243,37 €	12,64%	142	11,56%	41,73%	29,46%
>= 60.000 < 70.000	5.797.444,17 €	9,45%	89	7,25%	44,42%	30,48%
>= 70.000 < 80.000	6.871.104,28 €	11,20%	92	7,49%	47,30%	30,76%
>= 80.000 < 90.000	4.682.478,73 €	7,63%	55	4,48%	46,28%	27,36%
>= 90.000 < 100.000	2.755.319,43 €	4,49%	29	2,36%	50,44%	24,80%
>= 100.000 < 110.000	3.455.999,41 €	5,64%	33	2,69%	56,93%	27,22%
>= 110.000 < 120.000	2.737.233,70 €	4,46%	24	1,95%	53,37%	4,10%
>= 120.000 < 130.000	2.381.990,70 €	3,88%	19	1,55%	55,18%	10,54%
>= 130.000 < 140.000	959.993,01 €	1,57%	7	0,57%	55,39%	29,09%
>= 140.000 < 150.000	730.108,68 €	1,19%	5	0,41%	57,97%	19,92%
>= 150.000 < 160.000	462.792,54 €	0,75%	3	0,24%	47,48%	0,00%
>= 160.000 < 170.000	328.571,66 €	0,54%	2	0,16%	66,99%	0,00%
>= 170.000 < 180.000	696.521,38 €	1,14%	4	0,33%	58,25%	50,09%
>= 180.000 < 190.000	552.684,10 €	0,90%	3	0,24%	60,29%	0,00%
>= 190.000 < 200.000	0,00 €	0,00%	0	0,00%	0,00%	0,00%
>= 200.000 < 210.000	207.471,57 €	0,34%	1	0,08%	58,00%	0,00%
>= 210.000 < 220.000	0,00 €	0,00%	0	0,00%	0,00%	0,00%
>= 220.000 < 230.000	0,00 €	0,00%	0	0,00%	0,00%	0,00%
>= 230.000 < 240.000	0,00 €	0,00%	0	0,00%	0,00%	0,00%
>= 240.000 < 250.000	0,00 €	0,00%	0	0,00%	0,00%	0,00%
>= 250.000 < 260.000	0,00 €	0,00%	0	0,00%	0,00%	0,00%
>= 260.000 < 270.000	0,00 €	0,00%	0	0,00%	0,00%	0,00%
>= 270.000 < 280.000	0,00 €	0,00%	0	0,00%	0,00%	0,00%
>= 280.000 < 290.000	280.390,64 €	0,46%	1	0,08%	61,00%	0,00%
>= 290.000 < 300.000	0,00 €	0,00%	0	0,00%	0,00%	0,00%
>= 300.000	0,00 €	0,00%	0	0,00%	0,00%	0,00%
<b>TOTAL</b>	<b>61.330.169,90 €</b>	<b>100%</b>	<b>1.228</b>	<b>100%</b>	<b>43,42%</b>	<b>26,53%</b>

Original weighted average current Outstanding Balance = 29.695,64 €  
 Weighted average current Outstanding Balance = 49.943,14 €  
 Maximum current Outstanding Balance = 280.390,64 €  
 Minimum current Outstanding Balance = 2.800,91 €

BHW Bausparkasse AG

**Pool Distribution by Region - 28.02.2019 -**

Region	Aggregated Securitized Balance (Protected Amount)	Percent of Total Securitized Balance	Number of Reference Claims	Percent of Total Number of Reference	Weighted Average LTV
Schleswig Holstein	3.107.770,11 €	5,07%	65	5,29%	42,30%
Hamburg	849.752,59 €	1,39%	16	1,30%	29,34%
Niedersachsen	6.100.990,89 €	9,95%	137	11,16%	44,47%
Bremen	355.933,12 €	0,58%	9	0,73%	33,69%
Nordrhein-Westfalen	13.803.533,09 €	22,51%	284	23,13%	40,47%
Hessen	5.390.284,34 €	8,79%	93	7,57%	46,66%
Rheinland-Pfalz	3.640.346,27 €	5,94%	78	6,35%	38,74%
Baden-Württemberg	4.113.707,86 €	6,71%	75	6,11%	41,32%
Bayern	3.944.356,66 €	6,43%	71	5,78%	43,47%
Saarland	614.484,66 €	1,00%	15	1,22%	37,46%
Berlin	2.766.116,48 €	4,51%	39	3,18%	47,93%
Brandenburg	3.945.597,11 €	6,43%	71	5,78%	47,14%
Mecklenburg-Vorpommern	2.618.281,36 €	4,27%	60	4,89%	42,33%
Sachsen	3.319.694,33 €	5,41%	72	5,86%	46,44%
Sachsen-Anhalt	4.388.311,79 €	7,16%	91	7,41%	50,70%
Thüringen	1.861.119,67 €	3,03%	42	3,42%	42,65%
unknown	509.889,57 €	0,83%	10	0,81%	
<b>TOTAL</b>	<b>61.330.169,90 €</b>	<b>100%</b>	<b>1.228</b>	<b>100%</b>	<b>43,42%</b>

BHW Bausparkasse AG

**Pool Distribution by LTV - 28.02.2019 -**

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
> 0 < 5%	75.080,59 €	0,12%	11	0,90%	3,55%	8,55%
>= 5% < 10%	813.763,81 €	1,33%	50	4,07%	7,36%	11,41%
>= 10% < 15%	2.049.889,71 €	3,34%	79	6,43%	12,13%	18,08%
>= 15% < 20%	2.811.506,92 €	4,58%	87	7,08%	17,22%	15,37%
>= 20% < 25%	4.520.559,98 €	7,37%	120	9,77%	22,15%	21,62%
>= 25% < 30%	4.294.540,60 €	7,00%	95	7,74%	27,28%	23,26%
>= 30% < 35%	5.954.962,56 €	9,71%	121	9,85%	32,04%	18,94%
>= 35% < 40%	5.491.492,42 €	8,95%	93	7,57%	36,98%	23,19%
>= 40% < 45%	4.699.777,76 €	7,66%	97	7,90%	42,32%	29,44%
>= 45% < 50%	5.460.942,89 €	8,90%	92	7,49%	47,09%	28,50%
>= 50% < 55%	5.480.821,49 €	8,94%	89	7,25%	52,07%	39,92%
>= 55% < 60%	6.269.008,10 €	10,22%	90	7,33%	57,17%	23,56%
>= 60% < 65%	6.137.899,72 €	10,01%	93	7,57%	62,13%	36,47%
>= 65% < 70%	4.188.955,61 €	6,83%	60	4,89%	66,76%	35,00%
>= 70% < 75%	1.831.082,06 €	2,99%	28	2,28%	72,04%	15,85%
>= 75% < 80%	557.596,11 €	0,91%	11	0,90%	76,92%	30,77%
>= 80% < 85%	182.400,00 €	0,30%	2	0,16%	80,00%	45,18%
>= 85% < 90%	0,00 €	0,00%	0	0,00%	0,00%	0,00%
>= 90% < 95%	0,00 €	0,00%	0	0,00%	0,00%	0,00%
>= 95%	0,00 €	0,00%	0	0,00%	0,00%	0,00%
Brigde Collateral	256.597,88 €	0,42%	4	0,33%		
n.a. <sup>1)</sup>	253.291,69 €	0,41%	6	0,49%		
<b>TOTAL</b>	<b>61.330.169,90 €</b>	<b>100%</b>	<b>1.228</b>	<b>100%</b>	<b>43,42%</b>	<b>26,53%</b>

Original weighted average LTV = 53,18%  
 Weighted average current LTV = 43,42%  
 Maximum current LTV = 80,00%  
 Minimum current LTV = 1,00%

<sup>1)</sup> Loans secured by substitutional collateral or temporary collateral



**Pool Distribution by Interest Rate - 28.02.2019 -**

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%	47.383.403,00 €	77,26%	937	76,30%	43,02%	25,57%
>= 4,25% < 4,50%	2.792.320,83 €	4,55%	48	3,91%	44,08%	34,64%
>= 4,50% < 4,75%	1.837.901,82 €	3,00%	35	2,85%	42,40%	42,93%
>= 4,75% < 5,00%	3.641.569,51 €	5,94%	64	5,21%	47,03%	28,68%
>= 5,00% < 5,25%	2.548.355,32 €	4,16%	41	3,34%	49,21%	28,57%
>= 5,25% < 5,50%	1.379.673,06 €	2,25%	30	2,44%	42,93%	35,37%
>= 5,50% < 5,75%	454.539,35 €	0,74%	12	0,98%	40,72%	23,24%
>= 5,75% < 6,00%	406.990,71 €	0,66%	7	0,57%	47,24%	0,00%
>= 6,00% < 6,25%	564.962,48 €	0,92%	31	2,52%	34,27%	1,36%
>= 6,25% < 6,50%	44.967,76 €	0,07%	3	0,24%	29,68%	0,00%
>= 6,50% < 6,75%	275.486,06 €	0,45%	20	1,63%	31,95%	3,47%
>= 6,75% < 7,00%	0,00 €	0,00%	0	0,00%	0,00%	0,00%
>= 7,00% < 7,25%	0,00 €	0,00%	0	0,00%	0,00%	0,00%
>= 7,25% < 7,50%	0,00 €	0,00%	0	0,00%	0,00%	0,00%
>= 7,50% < 7,75%	0,00 €	0,00%	0	0,00%	0,00%	0,00%
>= 7,75%	0,00 €	0,00%	0	0,00%	0,00%	0,00%
<b>TOTAL</b>	<b>61.330.169,90 €</b>	<b>100%</b>	<b>1.228</b>	<b>100%</b>	<b>43,42%</b>	<b>26,53%</b>

Original weighted average Interest Rate = 5,05%  
 Weighted average current Interest Rate = 3,44%  
 Maximum current Interest Rate = 6,50%  
 Minimum current Interest Rate = 0,95%

BHW Bausparkasse AG

**Pool Distribution by Prior Ranking Charges - 28.02.2019 -**

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	3.759.670,34 €	6,13%	65	5,29%	0,00 €	34,45%	17,16%
Mortgages subject prior ranking charges	57.112.482,19 €	93,12%	1.153	93,89%	19.133.394,44 €	44,01%	27,14%
n.a.	458.017,37 €	0,75%	10	0,81%			
<b>TOTAL</b>	<b>61.330.169,90 €</b>	<b>100%</b>	<b>1.228</b>	<b>100%</b>	<b>19.133.394,44 €</b>	<b>43,42%</b>	<b>26,53%</b>

BHW Bausparkasse AG

**Pool Distribution by Prior Ranking Charges (as adjusted) - 28.02.2019 -**

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	48.763.040,93 €	79,51%	889	72,39%	0,00 €	41,80%	27,66%
Mortgages subject prior ranking charges	12.109.111,60 €	19,74%	329	26,79%	18.439.107,64 €	48,10%	21,92%
n.a.	458.017,37 €	0,75%	10	0,81%	0,00 €	0,00%	0,00%
<b>TOTAL</b>	<b>61.330.169,90 €</b>	<b>100%</b>	<b>1.228</b>	<b>100%</b>	<b>18.439.107,64 €</b>	<b>43,05%</b>	<b>26,53%</b>

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 - 28.02.2019 -**

<b>Property Type</b>	<b>Aggregated Securitized Balance (Protected Amount)</b>	<b>Percent of Total Securitized Balance</b>	<b>Number of Reference Claims</b>	<b>Percent of Total Number of Reference Claims</b>	<b>Weighted Average LTV</b>	<b>Percentage East Germany</b>
Single Family House	40.075.566,68	65,34%	807	65,72%	42,81%	30,91%
Two-Family House	6.736.710,95	10,98%	136	11,07%	40,41%	21,86%
Multi-Family House	2.696.285,71	4,40%	47	3,83%	38,80%	23,81%
Holiday Property	69.948,96	0,11%	1	0,08%	38,00%	100,00%
Prefabricated House (Fertighaus)	1.726.529,87	2,82%	28	2,28%	39,74%	22,79%
Apartment (Eigentumswohnung)	9.336.144,67	15,22%	197	16,04%	50,04%	12,57%
Building land	23.494,12	0,04%	1	0,08%	17,00%	0,00%
Other Properties	207.471,57	0,34%	1	0,08%	58,00%	0,00%
Unkown	458.017,37	0,75%	10	0,81%	0,00%	
<b>TOTAL</b>	<b>61.330.169,90</b>	<b>100%</b>	<b>1.228</b>	<b>100%</b>	<b>43,42%</b>	<b>26,53%</b>

BHW Bausparkasse AG

**Pool Distribution by Employment Status - 28.02.2019 -**

<b>Employment Status</b>	<b>Aggregated Securitized Balance (Protected Amount)</b>	<b>Percent of Total Securitized Balance</b>	<b>Number of Reference Claims</b>	<b>Percent of Total Number of Reference Claims</b>	<b>Weighted Average LTV</b>	<b>Percentage East Germany</b>
Civil Servants	5.973.351,85	9,74%	121	9,85%	38,44%	27,06%
Public Sector Employees	6.493.463,81	10,59%	129	10,50%	45,87%	25,10%
Other Employees	32.653.521,82	53,24%	619	50,41%	45,37%	28,72%
Self-Employed	2.257.126,41	3,68%	45	3,66%	43,83%	45,97%
Other (Pensioners, Students, ...)	8.696.395,22	14,18%	203	16,53%	36,68%	15,66%
unknown	5.256.310,79	8,57%	111	9,04%	45,03%	23,91%
<b>TOTAL</b>	<b>61.330.169,90</b>	<b>100%</b>	<b>1.228</b>	<b>100%</b>	<b>43,42%</b>	<b>26,53%</b>

BHW Bausparkasse AG

**Pool Distribution by Occupation Status - 28.02.2019 -**

<b>Occupation Status</b>	<b>Aggregated Securitized Balance (Protected Amount)</b>	<b>Percent of Total Securitized Balance</b>	<b>Number of Reference Claims</b>	<b>Percent of Total Number of Reference Claims</b>	<b>Weighted Average LTV</b>	<b>Percentage East Germany</b>
Owner Occupied	53.072.184,48	86,54%	1.051	85,59%	42,93%	25,44%
Non-Owner Occupied	8.056.565,93	13,14%	171	13,93%	46,67%	33,81%
unknown	201.419,49	0,33%	6	0,49%		
<b>TOTAL</b>	<b>61.330.169,90</b>	<b>100%</b>	<b>1.228</b>	<b>100%</b>	<b>43,42%</b>	<b>26,53%</b>

BHW Bausparkasse AG

**Pool Distribution by Amortisation Type - 28.02.2019 -**

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	61.330.169,90	100,00%	1.228	100,00%	43,42%	26,53%
Annuity	0,00	0,00%	0	0,00%	0,00%	0,00%
Amortising	0,00	0,00%	0	0,00%	0,00%	0,00%
<b>TOTAL</b>	<b>61.330.169,90</b>	<b>100%</b>	<b>1.228</b>	<b>100%</b>	<b>43,42%</b>	<b>26,53%</b>

BHW Bausparkasse AG

**Pool Distribution by Seasoning - 28.02.2019 -**

Seasoning (in months)	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
>= 0 <= 36	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 36 <= 39	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 39 <= 42	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 42 <= 45	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 45 <= 48	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 48 <= 51	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 51 <= 54	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 54 <= 57	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 57 <= 60	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 60 <= 63	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 63 <= 66	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 66 <= 69	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 69 <= 72	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 72 <= 75	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 75 <= 78	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 78 <= 81	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 81 <= 84	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 84 <= 87	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 87 <= 90	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 90 <= 93	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 93 <= 96	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 96 <= 99	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 99 <= 102	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 102 <= 105	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 105 <= 108	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 108 <= 111	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 111 <= 114	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 114 <= 117	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 117 <= 120	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 120 <= 123	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 123	0,00 €	0,00%	0	0,00%	0,00%	0,00%
<b>TOTAL</b>	<b>61.330.169,90 €</b>	<b>100%</b>	<b>1.228</b>	<b>100%</b>	<b>43,42%</b>	<b>26,53%</b>

Original weighted average current Seasoning = 26,69  
 Weighted average current Seasoning = 180,47  
 Maximum current Seasoning = 341,13  
 Minimum current Seasoning = 169,93

BHW Bausparkasse AG

**Pool Distribution by Remaining Term to next Reset Date - 28.02.2019 -**

Next Reset Date (in months)	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
> 0 <= 24	19.851.736,64 €	32,37%	467	38,03%	40,38%	27,63%
> 24 <= 27	1.282.536,68 €	2,09%	23	1,87%	46,79%	44,06%
> 27 <= 30	2.237.966,57 €	3,65%	46	3,75%	44,46%	34,95%
> 30 <= 33	2.131.035,21 €	3,47%	43	3,50%	41,70%	36,57%
> 33 <= 36	2.218.527,71 €	3,62%	42	3,42%	44,57%	46,02%
> 36 <= 39	1.577.012,98 €	2,57%	29	2,36%	46,26%	19,78%
> 39 <= 42	2.352.617,36 €	3,84%	38	3,09%	44,52%	31,63%
> 42 <= 45	1.534.554,32 €	2,50%	29	2,36%	47,26%	20,94%
> 45 <= 48	1.411.599,09 €	2,30%	25	2,04%	46,61%	9,28%
> 48 <= 51	819.205,65 €	1,34%	14	1,14%	48,73%	0,00%
> 51 <= 54	2.260.942,58 €	3,69%	40	3,26%	45,43%	31,17%
> 54 <= 57	2.160.279,93 €	3,52%	39	3,18%	47,69%	38,75%
> 57 <= 60	4.494.868,21 €	7,33%	77	6,27%	48,49%	35,48%
> 60 <= 63	4.672.281,77 €	7,62%	75	6,11%	47,95%	23,48%
> 63 <= 66	6.455.364,83 €	10,53%	113	9,20%	43,13%	15,08%
> 66 <= 69	4.267.002,04 €	6,96%	85	6,92%	41,92%	17,34%
> 69 <= 72	1.255.459,07 €	2,05%	25	2,04%	32,39%	6,03%
> 72 <= 75	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 75 <= 78	71.265,00 €	0,12%	3	0,24%	38,03%	35,42%
> 78 <= 81	10.268,15 €	0,02%	1	0,08%	52,00%	0,00%
> 81 <= 84	17.273,29 €	0,03%	1	0,08%	71,00%	0,00%
> 84 <= 87	9.743,54 €	0,02%	1	0,08%	54,00%	0,00%
> 87 <= 90	47.575,19 €	0,08%	2	0,16%	22,02%	75,11%
> 90 <= 93	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 93 <= 96	55.208,77 €	0,09%	3	0,24%	44,76%	0,00%
> 96 <= 99	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 99 <= 102	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 102 <= 105	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 105 <= 108	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 108 <= 111	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 111 <= 114	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 114 <= 117	66.809,76 €	0,11%	2	0,16%	18,28%	45,68%
> 117 <= 120	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 120 <= 123	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 123 <= 126	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 126 <= 129	14.951,53 €	0,02%	1	0,08%	56,00%	0,00%
> 129 <= 132	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 132 <= 135	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 135	54.084,03 €	0,09%	4	0,33%	16,43%	0,00%
variable	0,00 €	0,00%	0	0,00%	0,00%	0,00%
<b>TOTAL</b>	<b>61.330.169,90 €</b>	<b>100%</b>	<b>1.228</b>	<b>100%</b>	<b>43,42%</b>	<b>26,53%</b>

Original weighted average current Term to Reset = 80,67  
 Weighted average current Term to Reset = 37,40  
 Maximum current Term to Reset = 259,00  
 Minimum current Term to Reset = 0,03

BHW Bausparkasse AG