



PROVIDE BLUE 2005 - 2 PLC - Investor Notification

Determination Date :	14.01.2019		
Reference Period :	01.10.2018	-	31.12.2018
Interest Period on Notes :	07.11.2018	-	06.02.2019
Fixed Euribor :	-0,31800%		

The Bank and Servicer

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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			262.490.192,28
Scheduled principal received	8.596.021,28		
Unscheduled principal received / prepayments / Unjustified Loss Allocation	2.530.118,45		
thereof removals	206.000,00		
Total principal available for distribution			11.126.139,73
Current period Realised Loss	0,00		
Current period Estimated Loss	110.800,00		
Current period Additional Loss	58.111,45		
Cumulative Realised Loss	10.193.053,48		
Cumulative Estimated Loss	4.353.066,89		
Cumulative Additional Loss	3.607.695,92		
Current period Unjustified Loss Allocation/Late Recoveries of Realised Losses	257,58		
Current period Unjustified Loss Allocation/Late Recoveries of Estimated Losses	0,00		
Current period Unjustified Loss Allocation/Late Recoveries of Additional Losses	2.786,00		
Current period reverse of previous reduction of the Note Principal Amount	0,00		
Net principal repayment			11.292.007,60
Ending Aggregate Principal Balance			251.198.184,68
Cumulative Realised Loss/Estimated Loss/Additional Loss	18.153.816,29		
CPR	3,80%		

Remittance Outstanding Threshold Amount			
Initial aggregate Outstanding Threshold Amount	0,61%		21.200.000,00
Beginning aggregate Outstanding Threshold Amount	14,84%		3.212.051,58
Current period Realised Loss/ current period Unjustified Loss Allocation		-257,58	
Current period Estimated Loss/ Additional Loss		166.125,45	
Ending aggregate Outstanding Threshold Amount	14,47%		3.046.183,71

Remittance Realised Loss			
Number and Protected Amount +Accrued Interest + Enforcement Costs of loans	520		35.341.409,40
Foreclosure Proceeds		29.869.308,98	
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)			17.707.816,29

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

Determination Date: 14.01.2019
 Payment Date: 07.02.2019
 3 Month EURIBOR: -0,318%
 Servicer: BHW Bausparkasse AG
 Reporting Date: 08.01.2019
 Early Redemption Date: 09.11.2015

Reference Pool Information		
Bullet and Annuity (Bausparfordarlehen, Festhypotheken und Tilgungshypotheken)		
Beginning number of Reference Claims		6.029
Current period number of Reference Claims paid in full	-219	
Current period number of removals	-4	
Aggregated number of Reference Claims paid in full / removals		-223
Added loans *		+ 19
Ending number of Reference Claims		5.787

* in case loan was splitted

Delinquency Status			
	Number of Reference Claims	Protected Amount	Overdue payments
0 months in Arrears	5.516	236.170.637,63	n.a.
0,01 - 0,99 months in Arrears	70	3.954.189,40	10.843,07
1 - 1,99 months in Arrears	46	2.579.451,87	17.895,55
2 - 2,99 months in Arrears	26	1.526.534,61	19.222,62
3 - 3,99 months in Arrears	8	421.068,06	9.161,82
4 - 4,99 months in Arrears	9	591.384,61	11.391,40
5 - 5,99 months in Arrears	6	320.846,69	7.851,51
6 - 11,99 months in Arrears	4	262.107,60	10.242,31
12+ months in Arrears	16	974.159,20	129.721,29
Delinquencies (greater 3 months)	43	2.569.566,16	168.368,33
Bankruptcy	86	4.397.805,01	12.146,34
Total	129	6.967.371,17	180.514,67

Defaulted Reference Claims			
	Number of Reference Claims	Protected Amount	Overdue payments
Current period Defaulted Reference Claims	2	148.936,43	2.436,68
Cumulative Defaulted Reference Claims	278	15.872.712,53	198.212,14
thereof normal performing again*	212	11.998.458,80	

* 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	376	21.048.603,17	223.591,73

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	2.926.975,11	305	0,70%	0,382%	9,37	2.857,85
E	15.500.000,00	155	2,20%	1,882%	480,96	74.548,80
Totals	18.426.975,11					77.406,65

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 7,26%
- 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:	14.01.2019	Current Interest Accrual Period	
Payment Date:	07.02.2019	Beginning	Ending
3 Month EURIBOR:	-0,318%	07.11.2018	06.02.2019
Number of days (act):	92		
Servicer:	BHW Bausparkasse AG		
Reporting Date:	08.01.2019		
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	2.926.975,11	0,3820%	424.555,65	2.857,85	0,00	427.413,50	0,00	2.502.419,46	A0GHZU	DE000A0GHZU5
E	15.500.000,00	15.500.000,00	1,8820%	0,00	74.548,80	0,00	74.548,80	0,00	15.500.000,00	A0GHZV	DE000A0GHZV3
Totals CLN	155.900.000,00	18.426.975,11		424.555,65	77.406,65	0,00	501.962,30	0,00	18.002.419,46		

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	9.596,64	1.391,99	9,37	1.401,36	0,00	8.204,65	07.08.2052	BBB	BBB	BBB	AA
E	100.000,00	0,00	480,96	480,96	0,00	100.000,00	07.08.2052	BB	CCC+	BB	BBB

Determination Date: 14.01.2019
Payment Date: 07.02.2019
3 Month EURIBOR: -0,31800%
Servicer: BHW Bausparkasse AG
Reporting Date: 08.01.2019
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	13,53%	2.926.975,11	0,00	0,00	424.555,65	424.555,65	0,00	0,00	2.502.419,46	11,89%
E	15.500.000,00	71,63%	15.500.000,00	0,00	0,00	0,00	0,00	0,00	0,00	15.500.000,00	73,64%
Threshold	21.200.000,00	14,84%	3.212.051,58	0,00	0,00	0,00	0,00	3.043,58	168.911,45	3.046.183,71	14,47%
Totals	3.461.683.358,99	100%	21.639.026,69	0,00	0,00	424.555,65	424.555,65	3.043,58	168.911,45	21.048.603,17	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%	86,47%	88,11%
E	0,61%	14,84%	14,47%

Determination Date: 14.01.2019
Payment Date: 07.02.2019
3 Month EURIBOR: -0,31800%
Servicer: BHW Bausparkasse AG
Reporting Date: 08.01.2019
Early Redemption Date: 09.11.2015

Pool Distribution by Outstanding Balance - 31.12.2018 -

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	3.393.378,24 €	1,35%	602	10,40%	17,03%	23,97%
>= 10.000 < 20.000	12.983.230,18 €	5,17%	856	14,79%	23,29%	27,69%
>= 20.000 < 30.000	24.372.583,81 €	9,70%	974	16,83%	28,67%	30,95%
>= 30.000 < 40.000	30.080.990,88 €	11,98%	862	14,90%	31,67%	28,91%
>= 40.000 < 50.000	28.728.642,01 €	11,44%	645	11,15%	35,51%	31,53%
>= 50.000 < 60.000	25.286.487,28 €	10,07%	464	8,02%	38,99%	31,26%
>= 60.000 < 70.000	24.744.262,03 €	9,85%	382	6,60%	41,62%	29,73%
>= 70.000 < 80.000	18.642.252,58 €	7,42%	249	4,30%	43,85%	28,14%
>= 80.000 < 90.000	17.965.301,11 €	7,15%	213	3,68%	47,33%	26,04%
>= 90.000 < 100.000	13.142.444,83 €	5,23%	139	2,40%	48,41%	28,67%
>= 100.000 < 110.000	11.800.069,09 €	4,70%	113	1,95%	51,23%	31,63%
>= 110.000 < 120.000	9.744.604,67 €	3,88%	85	1,47%	54,41%	27,83%
>= 120.000 < 130.000	8.328.786,95 €	3,32%	67	1,16%	52,79%	23,14%
>= 130.000 < 140.000	4.414.440,27 €	1,76%	33	0,57%	50,70%	12,03%
>= 140.000 < 150.000	3.034.913,28 €	1,21%	21	0,36%	55,60%	9,54%
>= 150.000 < 160.000	4.013.357,04 €	1,60%	26	0,45%	56,96%	27,04%
>= 160.000 < 170.000	3.615.290,10 €	1,44%	22	0,38%	56,77%	27,44%
>= 170.000 < 180.000	2.443.363,63 €	0,97%	14	0,24%	50,93%	7,52%
>= 180.000 < 190.000	927.497,37 €	0,37%	5	0,09%	56,81%	19,78%
>= 190.000 < 200.000	1.157.324,01 €	0,46%	6	0,10%	54,49%	
>= 200.000 < 210.000	608.667,88 €	0,24%	3	0,05%	58,86%	33,50%
>= 210.000 < 220.000	0,00 €	0,00%				
>= 220.000 < 230.000	225.306,17 €	0,09%	1	0,02%	56,05%	100,00%
>= 230.000 < 240.000	0,00 €	0,00%				
>= 240.000 < 250.000	244.735,65 €	0,10%	1	0,02%	82,57%	
>= 250.000 < 260.000	0,00 €	0,00%				
>= 260.000 < 270.000	0,00 €	0,00%				
>= 270.000 < 280.000	0,00 €	0,00%				
>= 280.000 < 290.000	567.348,21 €	0,23%	2	0,03%	60,24%	
>= 290.000 < 300.000	0,00 €	0,00%				
>= 300.000	732.907,41 €	0,29%	2	0,03%	40,19%	
TOTAL	251.198.184,68 €	100%	5.787	100%	40,30%	28,17%

Original weighted average current Outstanding Balance = 40.060,68 €
 Weighted average current Outstanding Balance = 43.407,32 €
 Maximum current Outstanding Balance = 421.000,00 €
 Minimum current Outstanding Balance = 0,03 €

BHW Bausparkasse AG

Pool Distribution by Region - 31.12.2018 -

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	9.353.700,94 €	3,72%	241	4,16%	37,63%
Hamburg	3.030.142,48 €	1,21%	67	1,16%	39,73%
Niedersachsen	27.887.489,64 €	11,10%	693	11,98%	39,85%
Bremen	1.509.779,88 €	0,60%	51	0,88%	36,70%
Nordrhein-Westfalen	54.081.942,14 €	21,53%	1.202	20,77%	40,18%
Hessen	24.303.298,11 €	9,67%	494	8,54%	39,54%
Rheinland-Pfalz	16.437.233,87 €	6,54%	342	5,91%	40,31%
Baden-Württemberg	22.214.963,62 €	8,84%	527	9,11%	38,61%
Bayern	15.075.774,64 €	6,00%	363	6,27%	37,34%
Saarland	2.739.729,23 €	1,09%	63	1,09%	43,54%
Berlin	6.802.480,14 €	2,71%	160	2,76%	40,22%
Brandenburg	16.748.610,81 €	6,67%	324	5,60%	43,91%
Mecklenburg-Vorpommern	9.656.987,36 €	3,84%	241	4,16%	41,01%
Sachsen	18.218.345,70 €	7,25%	437	7,55%	41,97%
Sachsen-Anhalt	15.142.767,07 €	6,03%	375	6,48%	43,57%
Thüringen	7.994.939,05 €	3,18%	207	3,58%	39,41%
unknown	0,00 €	0,00%			
TOTAL	251.198.184,68 €	100%	5.787	100%	40,30%

BHW Bausparkasse AG

Pool Distribution by LTV - 31.12.2018 -

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%	2.200.252,84 €	0,88%	331	5,72%	3,55%	17,44%
>= 5% < 10%	8.002.463,50 €	3,19%	474	8,19%	7,77%	20,22%
>= 10% < 15%	12.974.236,17 €	5,16%	492	8,50%	12,60%	25,23%
>= 15% < 20%	17.615.941,02 €	7,01%	543	9,38%	17,53%	26,26%
>= 20% < 25%	18.835.190,53 €	7,50%	503	8,69%	22,41%	27,11%
>= 25% < 30%	21.461.261,11 €	8,54%	484	8,36%	27,37%	31,00%
>= 30% < 35%	21.001.406,59 €	8,36%	435	7,52%	32,36%	29,00%
>= 35% < 40%	20.496.791,09 €	8,16%	418	7,22%	37,29%	23,16%
>= 40% < 45%	21.381.268,39 €	8,51%	383	6,62%	42,37%	23,25%
>= 45% < 50%	22.043.540,43 €	8,78%	348	6,01%	47,34%	26,35%
>= 50% < 55%	19.031.557,87 €	7,58%	311	5,37%	52,61%	30,27%
>= 55% < 60%	17.312.424,63 €	6,89%	288	4,98%	57,46%	30,42%
>= 60% < 65%	22.753.784,23 €	9,06%	340	5,88%	62,45%	37,91%
>= 65% < 70%	11.631.275,69 €	4,63%	190	3,28%	66,92%	31,88%
>= 70% < 75%	6.849.078,88 €	2,73%	113	1,95%	71,71%	28,88%
>= 75% < 80%	3.117.575,12 €	1,24%	57	0,98%	77,33%	28,81%
>= 80% < 85%	1.724.894,43 €	0,69%	31	0,54%	80,36%	26,61%
>= 85% < 90%	0,00 €	0,00%				
>= 90% < 95%	0,00 €	0,00%				
>= 95%	0,00 €	0,00%				
Brigde Collateral	977.349,28 €	0,39%	23	0,40%		
n.a. 1)	1.787.892,88 €	0,71%	23	0,40%		
TOTAL	251.198.184,68 €	100%	5.787	100%	40,30%	28,17%

Original weighted average LTV = 52,02%
 Weighted average current LTV = 40,30%
 Maximum current LTV = 82,57%
 Minimum current LTV = 0,01%

1) Loans secured by substitutional collateral or temporary collateral

Pool Distribution by Interest Rate - 31.12.2018 -

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%	200.929.064,61 €	79,99%	4.538	78,42%	40,85%	27,24%
>= 4,25% <= 4,50%	7.777.090,04 €	3,10%	174	3,01%	39,44%	34,36%
>= 4,50% <= 4,75%	12.852.705,16 €	5,12%	307	5,30%	37,50%	26,76%
>= 4,75% <= 5,00%	10.222.844,78 €	4,07%	290	5,01%	37,44%	31,57%
>= 5,00% <= 5,25%	8.768.997,44 €	3,49%	197	3,40%	40,16%	36,46%
>= 5,25% <= 5,50%	6.766.608,75 €	2,69%	182	3,14%	34,43%	25,23%
>= 5,50% <= 5,75%	2.674.475,13 €	1,06%	63	1,09%	40,57%	41,24%
>= 5,75% <= 6,00%	737.886,36 €	0,29%	12	0,21%	46,69%	58,89%
>= 6,00% <= 6,25%	388.030,03 €	0,15%	16	0,28%	41,44%	3,44%
>= 6,25% <= 6,50%	80.482,38 €	0,03%	8	0,14%	3,86%	
>= 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	251.198.184,68 €	100%	5.787	100%	40,30%	28,17%

Original weighted average Interest Rate = 4,91%
 Weighted average current Interest Rate = 3,27%
 Maximum current Interest Rate = 6,50%
 Minimum current Interest Rate = 1,00%

BHW Bausparkasse AG

Pool Distribution by Prior Ranking Charges - 31.12.2018 -

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	17.948.648,20 €	7,15%	325	5,62%	0,00 €	33,00%	18,80%
Mortgages subject prior ranking charges	230.484.294,32 €	91,75%	5.416	93,59%	109.129.897,27 €	41,24%	28,89%
n.a.	2.765.242,16 €	1,10%	46	0,79%			
TOTAL	251.198.184,68 €	100%	5.787	100%	109.129.897,27 €	40,65%	28,17%

BHW Bausparkasse AG

Pool Distribution by Prior Ranking Charges (as adjusted) - 31.12.2018 -

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	190.126.413,93 €	75,69%	4.028	69,60%	0,00 €	38,16%	29,60%
Mortgages subject prior ranking charges	58.306.528,59 €	23,21%	1.713	29,60%	105.671.868,84 €	47,26%	23,49%
n.a.	2.765.242,16 €	1,10%	46	0,79%			
TOTAL	251.198.184,68 €	100%	5.787	100%	105.671.868,84 €	40,30%	28,17%

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

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Pool Distribution by Property Type - 31.12.2018 -

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	151.859.192,20 €	60,45%	3.470	59,96%	40,12%	30,65%
Two-Family House	28.683.100,27 €	11,42%	668	11,54%	35,95%	23,97%
Multi-Family House	18.458.948,16 €	7,35%	350	6,05%	36,94%	31,36%
Holiday Property	654.909,98 €	0,26%	13	0,22%	40,90%	52,53%
Prefabricated House (Fertighaus)	5.708.923,51 €	2,27%	89	1,54%	43,15%	27,38%
Apartment (Eigentumswohnung)	43.031.717,51 €	17,13%	1.144	19,77%	44,66%	20,48%
Building land	39.012,20 €	0,02%	1	0,02%	35,00%	100,00%
Other Properties	0,00 €		0			
Unkown	2.762.380,85 €	1,10%	52	0,90%		
TOTAL	251.198.184,68 €	100%	5.787	100%	40,30%	28,17%

BHW Bausparkasse AG

Pool Distribution by Employment Status - 31.12.2018 -

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	27.071.906,17 €	10,78%	678	11,72%	36,42%	19,83%
Public Sector Employees	23.619.532,31 €	9,40%	614	10,61%	36,60%	33,87%
Other Employees	118.388.491,97 €	47,13%	2.472	42,72%	43,76%	30,51%
Self-Employed	15.371.175,93 €	6,12%	319	5,51%	39,66%	36,10%
Other (Pensioners, Students, ...)	38.014.381,95 €	15,13%	1.066	18,42%	33,65%	19,60%
unknown	28.732.696,35 €	11,44%	638	11,02%	41,84%	28,74%
TOTAL	251.198.184,68 €	100%	5.787	100%	40,30%	28,17%

BHW Bausparkasse AG

Pool Distribution by Occupation Status - 31.12.2018 -

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	203.449.507,30 €	80,99%	4.673	80,75%	39,68%	27,25%
Non-Owner Occupied	45.511.111,05 €	18,12%	1.068	18,46%	43,06%	32,27%
unknown	2.237.566,33 €	0,89%	46	0,79%		
TOTAL	251.198.184,68 €	100%	5.787	100%	40,30%	28,17%

BHW Bausparkasse AG

Pool Distribution by Amortisation Type - 31.12.2018 -

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	157.991.474,29 €	62,90%	3.018	52,15%	44,31%	27,47%
Annuity	93.206.710,39 €	37,10%	2.769	47,85%	33,48%	28,67%
Amortising	0,00 €		0	0,00%		
TOTAL	251.198.184,68 €	100%	5.787	100%	40,30%	28,17%

BHW Bausparkasse AG

Pool Distribution by Seasoning - 31.12.2018 -

Seasoning (in months)	Aggregated Securitized Balance (Protected	Percent of Total Securitize d 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	251.112.277,05 €	100,00%	5.783	100,00%	40,31%	28,18%
TOTAL	251.112.277,05 €	100%	5.783	100%	40,30%	28,17%

Original weighted average current Seasoning = 32,89
 Weighted average current Seasoning = 184,49
 Maximum current Seasoning = 301,30
 Minimum current Seasoning = 112,00

BHW Bausparkasse AG

Pool Distribution by Remaining Term to next Reset Date - 31.12.2018 -

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	130.734.423,38 €	52,04%	3.304	57,09%	38,95%	29,25%
> 48 <= 51	9.688.695,08 €	3,86%	196	3,39%	40,66%	25,76%
> 51 <= 54	9.949.868,69 €	3,96%	221	3,82%	41,80%	38,17%
> 54 <= 57	12.874.720,16 €	5,13%	266	4,60%	41,12%	35,20%
> 57 <= 60	12.293.996,74 €	4,89%	245	4,23%	44,34%	32,31%
> 60 <= 63	11.339.361,48 €	4,51%	239	4,13%	42,62%	30,42%
> 63 <= 66	18.008.973,68 €	7,17%	347	6,00%	42,18%	24,77%
> 66 <= 69	14.523.083,55 €	5,78%	269	4,65%	42,61%	24,82%
> 69 <= 72	9.230.355,54 €	3,67%	180	3,11%	45,16%	16,04%
> 72 <= 75	10.471.942,88 €	4,17%	218	3,77%	41,43%	14,66%
> 75 <= 78	2.922.400,04 €	1,16%	70	1,21%	37,25%	32,23%
> 78 <= 81	291.059,71 €	0,12%	10	0,17%	32,75%	27,51%
> 81 <= 84	616.639,49 €	0,25%	13	0,22%	41,83%	33,07%
> 84 <= 87	220.228,82 €	0,09%	6	0,10%	29,78%	10,70%
> 87 <= 90	760.242,23 €	0,30%	21	0,36%	32,31%	26,19%
> 90 <= 93	431.039,90 €	0,17%	9	0,16%	41,98%	4,92%
> 93 <= 96	365.189,43 €	0,15%	12	0,21%	40,11%	24,26%
> 96 <= 99	465.192,39 €	0,19%	12	0,21%	41,94%	18,30%
> 99 <= 102	292.337,34 €	0,12%	9	0,16%	27,17%	24,16%
> 102 <= 105	429.378,94 €	0,17%	15	0,26%	30,42%	17,28%
> 105 <= 108	508.152,26 €	0,20%	16	0,28%	40,60%	33,84%
> 108 <= 111	833.106,94 €	0,33%	25	0,43%	29,68%	22,88%
> 111 <= 114	1.766.888,63 €	0,70%	37	0,64%	36,67%	17,50%
> 114 <= 117	1.612.130,39 €	0,64%	37	0,64%	34,51%	36,39%
> 117 <= 120	87.799,23 €	0,03%	2	0,03%	23,42%	
> 120 <= 123	57.402,91 €	0,02%	1	0,02%	26,30%	
> 123 <= 126	0,00 €		0	0,00%		
> 126 <= 129	0,00 €		0	0,00%		
> 129 <= 132	0,00 €		0	0,00%		
> 132 <= 135	149.149,55 €	0,06%	3	0,05%	30,78%	
> 135 <= 138	0,00 €		0	0,00%		
> 138 <= 141	0,00 €		0	0,00%		
> 141 <= 144	0,00 €		0	0,00%		
> 144 <= 147	170.121,86 €	0,07%	1	0,02%	39,93%	100,00%
> 147 <= 150	0,00 €		0	0,00%		
> 150 <= 153	0,00 €		0	0,00%		
> 153 <= 156	61.842,04 €	0,02%	1	0,02%	17,82%	
> 156 <= 159	0,00 €		0	0,00%		
> 159 <= 1000	7.158,09 €	0,00%	1	0,02%	42,00%	
variable	35.303,31 €	0,01%	1	0,02%	47,07%	
TOTAL	251.198.184,68 €	100%	5.787	100%	40,30%	28,17%

Original weighted average current Term to Reset = 78,38
 Weighted average current Term to Reset = 42,59
 Maximum current Term to Reset = 198,00
 Minimum current Term to Reset = 0,03