



## PROVIDE BLUE 2005 - 2 PLC - Investor Notification

<b>Determination Date :</b>	<b>18.07.2019</b>		
<b>Reference Period :</b>	<b>01.04.2019</b>	<b>-</b>	<b>30.06.2019</b>
<b>Interest Period on Notes :</b>	<b>07.05.2019</b>	<b>-</b>	<b>06.08.2019</b>
<b>Fixed Euribor :</b>	<b>-0,30900%</b>		

### The Bank and Servicer

BHW Bausparkasse AG  
Lubahnstraße 2  
31789 Hameln / Germany  
Contact Person:  
Tobias Schünemann  
Telephone: +49 (0)5151 183330  
Facsimile: +49 (0)5151 185069  
E-Mail: tobias.schuenemann@bhw.de

### Corporate Administrator

Vistra Alternative Investments Ltd.  
Block A Georges Quay Plaza / Georges Quay  
Dublin 2 / Ireland  
Contact Person:  
Eimir McGrath  
Telephone: +35319631041  
E-Mail: eimir.mcgrath@vistra.com

### Program Sponsor

Kreditanstalt für Wiederaufbau  
Palmengartenstrasse 5-9  
60325 Frankfurt am Main  
Contact Person:  
Yvonne Ronecker  
Telephone: +49 (0)69 7431 1831  
Facsimile: +49 (0)69 7431 4948  
E-Mail: yvonne.ronecker@kfw.de  
Rating:  
AAA / AAA / AAA (Standard & Poor's / Moody's / Fitch Ratings)

### Principal Paying Agent

BNP Paribas Securities Services S.A.  
Frankfurt Branch  
Europa-Allee 12  
60327 Frankfurt / Germany  
Contact Person:  
Frank Bohländer  
Telephone: +49 (0)69 1520 5562  
Facsimile: +49 (0)69 1520 5277  
E-Mail: frank.bohlaender@bnpparibas.com  
Rating:  
A-1 / Prime-1 / F1 (Standard & Poor's / Moody's / Fitch Ratings)

### Ratingagency

Fitch Ratings Ltd.  
Eldon House, Eldon Street  
London EC2M 7UA / United Kingdom  
Contact Person:  
Charlotte Eady  
Telephone: +44 (0)20 7417 3523  
Facsimile: +44 (0)20 7417 6262  
E-Mail: charlotte.eady@fitchratings.com

### The Issuer

PROVIDE BLUE 2005-2 PLC  
Block A Georges Quay Plaza / Georges Quay  
Dublin 2 / Ireland  
Contact Person:  
Eimir McGrath  
Telephone: +35319631041  
E-Mail: eimir.mcgrath@vistra.com

### The Trustee

Deloitte GmbH  
Schwannstraße 6  
40476 Düsseldorf / Germany  
Contact Person:  
Ulrich Lotz  
Telephone: +49 (0)211 87722375  
Facsimile: +49 (0)211 87722441  
E-Mail: ulotz@deloitte.de

### Ratingagency

Standard & Poor's Credit Market Services Europe Ltd.  
Neue Mainzer Straße 52  
60311 Frankfurt am Main  
Contact Person:  
David Tuchenhagen  
Telephone: +49 (0)69 33 999 314  
Facsimile: +49 (0)69 33 999 309  
E-Mail: david.tuchenhagen@standardandpoors.com

**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	
<b>Initial Aggregate Principal Balance</b>		<b>3.461.683.358,99</b>
<b>Beginning Aggregate Principal Balance</b>		<b>239.207.184,33</b>
Scheduled principal received	10.194.373,17	
Unscheduled principal received / prepayments / Unjustified Loss Allocation	2.117.804,81	
thereof removals	11.635,47	
<b>Total principal available for distribution</b>		<b>12.312.177,98</b>
Current period Realised Loss	0,00	
Current period Estimated Loss	0,00	
Current period Additional Loss	101.188,24	
Cumulative Realised Loss	10.195.518,05	
Cumulative Estimated Loss	4.323.060,52	
Cumulative Additional Loss	3.558.791,16	
Current period Unjustified Loss Allocation/Late Recoveries of Realised Losses	308,80	
Current period Unjustified Loss Allocation/Late Recoveries of Estimated Losses	0,00	
Current period Unjustified Loss Allocation/Late Recoveries of Additional Losses	158.415,36	
Current period reverse of previous reduction of the Note Principal Amount	0,00	
<b>Net principal repayment</b>		<b>12.254.642,06</b>
<b>Ending Aggregate Principal Balance</b>		<b>226.952.542,27</b>
Cumulative Realised Loss/Estimated Loss/Additional Loss	18.077.369,73	
CPR	3,49%	

Remittance Outstanding Threshold Amount			
Initial aggregate Outstanding Threshold Amount	0,61%		21.200.000,00
Beginning aggregate Outstanding Threshold Amount	15,87%		3.065.094,35
Current period Realised Loss/ current period Unjustified Loss Allocation		-308,80	
Current period Estimated Loss/ Additional Loss		-57.227,12	
<b>Ending aggregate Outstanding Threshold Amount</b>	<b>16,49%</b>		<b>3.122.630,27</b>

Remittance Realised Loss		
Number and Protected Amount +Accrued Interest + Enforcement Costs of loans	524	35.686.942,98
Foreclosure Proceeds	30.094.789,12	
Prior ranking loans (not in this Portfolio)	13.641.933,23	
Loss on prior ranking loans (not in this Portfolio)	1.406.217,36	
<b>Total Realised Loss (including Realised Losses, Additional Losses and related Estimated Losses)</b>		<b>17.827.869,73</b>

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

Determination Date: 18.07.2019  
Payment Date: 07.08.2019  
3 Month EURIBOR: -0,309%  
Servicer: BHW Bausparkasse AG  
Reporting Date: 12.07.2019  
Early Redemption Date: 09.11.2015

Reference Pool Information		
Bullet and Annuity (Bausparfordarlehen, Festhypotheken und Tilgungshypotheken)		
Beginning number of Reference Claims		5.542
Current period number of Reference Claims paid in full	-241	
Current period number of removals	-2	
Aggregated number of Reference Claims paid in full / removals		-243
Added loans *		+ 18
<b>Ending number of Reference Claims</b>		<b>5.281</b>

\* in case loan was splitted

Delinquency Status			
	Number of Reference Claims	Protected Amount	Overdue payments
0 months in Arrears	5.041	214.095.537,82	n.a.
0,01 - 0,99 months in Arrears	60	3.704.195,90	9.046,42
1 - 1,99 months in Arrears	44	2.296.572,78	17.382,00
2 - 2,99 months in Arrears	20	984.532,33	14.512,81
3 - 3,99 months in Arrears	6	413.384,72	7.953,69
4 - 4,99 months in Arrears	4	281.863,48	6.063,63
5 - 5,99 months in Arrears	2	126.711,24	1.439,85
6 - 11,99 months in Arrears	10	535.652,08	22.963,82
12+ months in Arrears	9	316.938,31	32.123,47
<b>Delinquencies (greater 3 months)</b>	<b>31</b>	<b>1.674.549,83</b>	<b>70.544,46</b>
Bankruptcy	85	4.197.153,61	20.800,48
<b>Total</b>	<b>116</b>	<b>5.871.703,44</b>	<b>91.344,94</b>

Defaulted Reference Claims			
	Number of Reference Claims	Protected Amount	Overdue payments
Current period Defaulted Reference Claims	7	256.281,03	11.873,82
Cumulative Defaulted Reference Claims	259	14.289.701,00	107.328,81
thereof normal performing again*	207	11.563.331,10	

\* 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	343	18.939.557,10	129.972,03

# 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	<b>0,00</b>
B	0,00	0	0,00%	0,000%	0,00	<b>0,00</b>
C	0,00	0	0,00%	0,000%	0,00	<b>0,00</b>
D	743.994,92	305	0,70%	0,391%	2,44	<b>744,20</b>
E	15.500.000,00	155	2,20%	1,891%	483,26	<b>74.905,30</b>
<b>Totals</b>	<b>16.243.994,92</b>					<b>75.649,50</b>

### 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 6,56%
- 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

<b>Determination Date:</b>	18.07.2019	<b>Current Interest Accrual Period</b>	
<b>Payment Date:</b>	07.08.2019	<b>Beginning</b>	<b>Ending</b>
<b>3 Month EURIBOR:</b>	-0,309%	07.05.2019	06.08.2019
<b>Number of days (act):</b>	92		
<b>Servicer:</b>	BHW Bausparkasse AG		
<b>Reporting Date:</b>	12.07.2019		
<b>Early Redemption Date:</b>	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	743.994,92	0,3910%	427.068,09	744,20	0,00	427.812,29	0,00	316.926,83	A0GHZU	DE000A0GHZU5
E	15.500.000,00	15.500.000,00	1,8910%	0,00	74.905,30	0,00	74.905,30	0,00	15.500.000,00	A0GHZV	DE000A0GHZV3
<b>Totals CLN</b>	<b>155.900.000,00</b>	<b>16.243.994,92</b>		<b>427.068,09</b>	<b>75.649,50</b>	<b>0,00</b>	<b>502.717,59</b>	<b>0,00</b>	<b>15.816.926,83</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	07.08.2052	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	2.439,33	1.400,22	2,44	1.402,66	0,00	1.039,11	07.08.2052	BBB	A-	BBB	AA
E	100.000,00	0,00	483,26	483,26	0,00	100.000,00	07.08.2052	BB	B-	BB	BBB

**Determination Date:** 18.07.2019  
**Payment Date:** 07.08.2019  
**3 Month EURIBOR:** -0,30900%  
**Servicer:** BHW Bausparkasse AG  
**Reporting Date:** 12.07.2019  
**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	3,85%	743.994,92	0,00	0,00	427.068,09	427.068,09	0,00	0,00	316.926,83	1,67%
E	15.500.000,00	80,27%	15.500.000,00	0,00	0,00	0,00	0,00	0,00	0,00	15.500.000,00	81,84%
Threshold	21.200.000,00	15,87%	3.065.094,35	0,00	0,00	0,00	0,00	158.724,16	101.188,24	3.122.630,27	16,49%
<b>Totals</b>	<b>3.461.683.358,99</b>	<b>100%</b>	<b>19.309.089,27</b>	<b>0,00</b>	<b>0,00</b>	<b>427.068,09</b>	<b>427.068,09</b>	<b>158.724,16</b>	<b>101.188,24</b>	<b>18.939.557,10</b>	<b>100%</b>

<b>Credit Enhancement</b> (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%	96,14%	98,33%
E	0,61%	15,87%	16,49%

**Determination Date:** 18.07.2019  
**Payment Date:** 07.08.2019  
**3 Month EURIBOR:** -0,30900%  
**Servicer:** BHW Bausparkasse AG  
**Reporting Date:** 12.07.2019  
**Early Redemption Date:** 09.11.2015

**Pool Distribution by Outstanding Balance - 30.06.2019 -**

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	3.144.522,60 €	1,39%	549	10,40%	17,58%	24,15%
>= 10.000 < 20.000	12.012.973,34 €	5,29%	794	15,04%	23,01%	27,59%
>= 20.000 < 30.000	22.711.416,47 €	10,01%	909	17,21%	28,35%	31,21%
>= 30.000 < 40.000	27.672.122,33 €	12,19%	792	15,00%	31,34%	28,48%
>= 40.000 < 50.000	26.133.131,46 €	11,51%	585	11,08%	34,73%	31,95%
>= 50.000 < 60.000	22.896.297,50 €	10,09%	420	7,95%	39,47%	30,52%
>= 60.000 < 70.000	21.214.306,82 €	9,35%	328	6,21%	41,59%	30,22%
>= 70.000 < 80.000	17.693.765,35 €	7,80%	236	4,47%	42,94%	29,30%
>= 80.000 < 90.000	15.949.763,57 €	7,03%	189	3,58%	46,32%	25,64%
>= 90.000 < 100.000	12.112.840,64 €	5,34%	128	2,42%	48,56%	33,15%
>= 100.000 < 110.000	10.903.356,09 €	4,80%	104	1,97%	50,06%	26,80%
>= 110.000 < 120.000	8.156.657,39 €	3,59%	71	1,34%	53,96%	26,80%
>= 120.000 < 130.000	7.071.545,60 €	3,12%	57	1,08%	51,26%	24,50%
>= 130.000 < 140.000	3.333.193,37 €	1,47%	25	0,47%	52,07%	3,92%
>= 140.000 < 150.000	3.320.330,24 €	1,46%	23	0,44%	54,43%	13,04%
>= 150.000 < 160.000	3.397.996,10 €	1,50%	22	0,42%	59,11%	31,82%
>= 160.000 < 170.000	3.615.512,26 €	1,59%	22	0,42%	55,12%	27,09%
>= 170.000 < 180.000	1.747.968,74 €	0,77%	10	0,19%	46,65%	
>= 180.000 < 190.000	737.569,40 €	0,32%	4	0,08%	56,70%	24,64%
>= 190.000 < 200.000	768.043,68 €	0,34%	4	0,08%	60,01%	
>= 200.000 < 210.000	604.147,89 €	0,27%	3	0,06%	58,47%	33,35%
>= 210.000 < 220.000	0,00 €	0,00%				
>= 220.000 < 230.000	224.326,77 €	0,10%	1	0,02%	55,80%	100,00%
>= 230.000 < 240.000	0,00 €	0,00%				
>= 240.000 < 250.000	240.535,65 €	0,11%	1	0,02%	81,15%	
>= 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	565.230,21 €	0,25%	2	0,04%	60,10%	
>= 290.000 < 300.000	0,00 €	0,00%				
>= 300.000	724.988,80 €	0,32%	2	0,04%	39,91%	
<b>TOTAL</b>	<b>226.952.542,27 €</b>	<b>100%</b>	<b>5.281</b>	<b>100%</b>	<b>39,79%</b>	<b>28,26%</b>

Original weighted average current Outstanding Balance = 40.060,68 €  
 Weighted average current Outstanding Balance = 42.975,30 €  
 Maximum current Outstanding Balance = 421.000,00 €  
 Minimum current Outstanding Balance = 0,03 €

BHW Bausparkasse AG

**Pool Distribution by Region - 30.06.2019 -**

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	8.373.333,09 €	3,69%	216	4,09%	37,56%
Hamburg	2.783.501,20 €	1,23%	63	1,19%	39,28%
Niedersachsen	25.040.546,84 €	11,03%	631	11,95%	39,87%
Bremen	1.299.660,61 €	0,57%	48	0,91%	35,49%
Nordrhein-Westfalen	48.902.975,77 €	21,55%	1.104	20,91%	39,62%
Hessen	22.153.242,62 €	9,76%	451	8,54%	39,11%
Rheinland-Pfalz	15.011.006,57 €	6,61%	315	5,96%	39,78%
Baden-Württemberg	19.773.249,84 €	8,71%	475	8,99%	37,95%
Bayern	12.988.816,01 €	5,72%	319	6,04%	36,55%
Saarland	2.335.724,24 €	1,03%	55	1,04%	40,97%
Berlin	6.020.442,45 €	2,65%	141	2,67%	38,70%
Brandenburg	15.617.612,52 €	6,88%	303	5,74%	43,55%
Mecklenburg-Vorpommern	8.936.761,48 €	3,94%	219	4,15%	40,98%
Sachsen	16.288.739,83 €	7,18%	397	7,52%	40,76%
Sachsen-Anhalt	13.895.579,34 €	6,12%	351	6,65%	43,46%
Thüringen	7.531.349,86 €	3,32%	193	3,65%	39,11%
unknown	0,00 €	0,00%			
<b>TOTAL</b>	<b>226.952.542,27 €</b>	<b>100%</b>	<b>5.281</b>	<b>100%</b>	<b>39,79%</b>

BHW Bausparkasse AG

**Pool Distribution by LTV - 30.06.2019 -**

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
> < 5%	2.074.146,72 €	0,91%	302	5,72%	3,59%	15,78%
>= 5% < 10%	7.319.488,63 €	3,22%	428	8,10%	7,76%	19,10%
>= 10% < 15%	12.115.910,64 €	5,34%	470	8,90%	12,60%	26,43%
>= 15% < 20%	16.104.889,65 €	7,10%	501	9,49%	17,47%	25,86%
>= 20% < 25%	18.061.735,21 €	7,96%	469	8,88%	22,49%	28,01%
>= 25% < 30%	19.619.930,74 €	8,64%	443	8,39%	27,44%	31,28%
>= 30% < 35%	19.495.012,50 €	8,59%	409	7,74%	32,37%	30,08%
>= 35% < 40%	19.676.830,60 €	8,67%	382	7,23%	37,48%	21,96%
>= 40% < 45%	19.698.035,35 €	8,68%	359	6,80%	42,47%	24,13%
>= 45% < 50%	19.396.207,85 €	8,55%	307	5,81%	47,28%	25,68%
>= 50% < 55%	15.387.377,82 €	6,78%	269	5,09%	52,41%	31,39%
>= 55% < 60%	17.150.701,47 €	7,56%	275	5,21%	57,46%	31,25%
>= 60% < 65%	19.979.120,78 €	8,80%	305	5,78%	62,40%	36,15%
>= 65% < 70%	9.797.148,70 €	4,32%	157	2,97%	66,97%	35,16%
>= 70% < 75%	5.516.584,55 €	2,43%	97	1,84%	71,74%	31,33%
>= 75% < 80%	2.436.763,52 €	1,07%	44	0,83%	77,65%	20,49%
>= 80% < 85%	1.535.303,12 €	0,68%	28	0,53%	80,18%	25,76%
>= 85% < 90%	0,00 €	0,00%				
>= 90% < 95%	0,00 €	0,00%				
>= 95%	0,00 €	0,00%				
Brigde Collateral	901.474,74 €	0,40%	24	0,45%		
n.a. 1)	685.879,68 €	0,31%	12	0,23%		
<b>TOTAL</b>	<b>226.952.542,27 €</b>	<b>100%</b>	<b>5.281</b>	<b>100%</b>	<b>39,79%</b>	<b>28,26%</b>

Original weighted average LTV = 52,02%  
 Weighted average current LTV = 39,79%  
 Maximum current LTV = 81,15%  
 Minimum current LTV = 0,03%

1) Loans secured by substitutional collateral or temporary collateral



**Pool Distribution by Interest Rate - 30.06.2019 -**

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%	188.370.906,68 €	83,00%	4.325	81,90%	40,09%	27,58%
>= 4,25% <= 4,50%	6.662.762,09 €	2,94%	153	2,90%	39,37%	33,72%
>= 4,50% <= 4,75%	11.012.860,55 €	4,85%	264	5,00%	36,49%	28,71%
>= 4,75% <= 5,00%	8.491.374,04 €	3,74%	250	4,73%	36,95%	31,56%
>= 5,00% <= 5,25%	5.510.726,94 €	2,43%	130	2,46%	39,87%	36,26%
>= 5,25% <= 5,50%	4.191.418,26 €	1,85%	91	1,72%	39,55%	24,11%
>= 5,50% <= 5,75%	1.851.823,40 €	0,82%	40	0,76%	42,72%	33,35%
>= 5,75% <= 6,00%	436.104,43 €	0,19%	6	0,11%	46,93%	68,73%
>= 6,00% <= 6,25%	343.879,35 €	0,15%	14	0,27%	38,22%	3,92%
>= 6,25% <= 6,50%	80.686,53 €	0,04%	8	0,15%	3,90%	
>= 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%				
<b>TOTAL</b>	<b>226.952.542,27 €</b>	<b>100%</b>	<b>5.281</b>	<b>100%</b>	<b>39,79%</b>	<b>28,26%</b>

Original weighted average Interest Rate = 4,91%  
 Weighted average current Interest Rate = 3,18%  
 Maximum current Interest Rate = 6,50%  
 Minimum current Interest Rate = 1,05%

BHW Bausparkasse AG

**Pool Distribution by Prior Ranking Charges - 30.06.2019 -**

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	16.759.177,71 €	7,38%	298	5,64%	0,00 €	32,88%	19,73%
Mortgages subject prior ranking charges	208.606.010,14 €	91,92%	4.947	93,68%	99.119.228,33 €	40,72%	28,95%
n.a.	1.587.354,42 €	0,70%	36	0,68%			
<b>TOTAL</b>	<b>226.952.542,27 €</b>	<b>100%</b>	<b>5.281</b>	<b>100%</b>	<b>99.119.228,33 €</b>	<b>40,14%</b>	<b>28,26%</b>

BHW Bausparkasse AG

**Pool Distribution by Prior Ranking Charges (as adjusted) - 30.06.2019 -**

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	172.756.257,96 €	76,12%	3.674	69,57%	0,00 €	37,77%	29,83%
Mortgages subject prior ranking charges	52.608.929,89 €	23,18%	1.571	29,75%	96.042.979,69 €	46,44%	23,11%
n.a.	1.587.354,42 €	0,70%	36	0,68%			
<b>TOTAL</b>	<b>226.952.542,27 €</b>	<b>100%</b>	<b>5.281</b>	<b>100%</b>	<b>96.042.979,69 €</b>	<b>39,79%</b>	<b>28,26%</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 - 30.06.2019 -**

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	138.214.660,35 €	60,90%	3.191	60,42%	39,65%	30,72%
Two-Family House	26.024.027,84 €	11,47%	605	11,46%	35,54%	24,23%
Multi-Family House	17.149.576,65 €	7,56%	326	6,17%	36,73%	30,72%
Holiday Property	531.945,17 €	0,23%	11	0,21%	44,15%	60,31%
Prefabricated House (Fertighaus)	5.175.333,82 €	2,28%	78	1,48%	43,45%	26,11%
Apartment (Eigentumswohnung)	38.120.832,34 €	16,80%	1.028	19,47%	43,77%	20,72%
Building land	38.724,20 €	0,02%	1	0,02%	34,00%	100,00%
Other Properties	0,00 €		0			
Unkown	1.697.441,90 €	0,75%	41	0,78%		
<b>TOTAL</b>	<b>226.952.542,27 €</b>	<b>100%</b>	<b>5.281</b>	<b>100%</b>	<b>39,79%</b>	<b>28,26%</b>

BHW Bausparkasse AG

**Pool Distribution by Employment Status - 30.06.2019 -**

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	23.864.460,81 €	10,52%	602	11,40%	36,19%	19,52%
Public Sector Employees	20.653.696,58 €	9,10%	546	10,34%	35,71%	34,34%
Other Employees	107.872.746,69 €	47,53%	2.274	43,06%	43,31%	30,54%
Self-Employed	13.346.410,79 €	5,88%	288	5,45%	37,78%	36,15%
Other (Pensioners, Students, ...)	35.304.953,71 €	15,56%	990	18,75%	33,44%	19,54%
unknown	25.910.273,69 €	11,42%	581	11,00%	41,39%	29,71%
<b>TOTAL</b>	<b>226.952.542,27 €</b>	<b>100%</b>	<b>5.281</b>	<b>100%</b>	<b>39,79%</b>	<b>28,26%</b>

BHW Bausparkasse AG

**Pool Distribution by Occupation Status - 30.06.2019 -**

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	185.262.704,10 €	81,63%	4.286	81,16%	39,11%	27,42%
Non-Owner Occupied	40.480.732,55 €	17,84%	959	18,16%	42,90%	32,12%
unknown	1.209.105,62 €	0,53%	36	0,68%		
<b>TOTAL</b>	<b>226.952.542,27 €</b>	<b>100%</b>	<b>5.281</b>	<b>100%</b>	<b>39,79%</b>	<b>28,26%</b>

BHW Bausparkasse AG

**Pool Distribution by Amortisation Type - 30.06.2019 -**

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	143.695.466,71 €	63,32%	2.763	52,32%	43,77%	27,51%
Annuity	83.257.075,56 €	36,68%	2.518	47,68%	32,94%	29,08%
Amortising	0,00 €		0	0,00%		
<b>TOTAL</b>	<b>226.952.542,27 €</b>	<b>100%</b>	<b>5.281</b>	<b>100%</b>	<b>39,79%</b>	<b>28,26%</b>

BHW Bausparkasse AG

**Pool Distribution by Seasoning - 30.06.2019 -**

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	226.952.542,27 €	100,00%	5.281	100,00%	39,79%	28,26%
<b>TOTAL</b>	<b>226.952.542,27 €</b>	<b>100%</b>	<b>5.281</b>	<b>100%</b>	<b>39,79%</b>	<b>28,26%</b>

Original weighted average current Seasoning = 32,89  
 Weighted average current Seasoning = 190,06  
 Maximum current Seasoning = 307,27  
 Minimum current Seasoning = 112,00

BHW Bausparkasse AG

**Pool Distribution by Remaining Term to next Reset Date - 30.06.2019 -**

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	123.353.777,47 €	54,35%	3.088	58,47%	38,82%	29,38%
> 48 <= 51	12.636.775,45 €	5,57%	267	5,06%	40,91%	35,53%
> 51 <= 54	13.084.446,15 €	5,77%	272	5,15%	43,27%	33,17%
> 54 <= 57	12.546.443,98 €	5,53%	275	5,21%	40,96%	30,80%
> 57 <= 60	17.534.200,97 €	7,73%	342	6,48%	41,52%	24,64%
> 60 <= 63	14.087.932,66 €	6,21%	267	5,06%	42,01%	25,11%
> 63 <= 66	8.875.558,29 €	3,91%	179	3,39%	44,51%	16,95%
> 66 <= 69	10.002.894,10 €	4,41%	213	4,03%	40,60%	15,04%
> 69 <= 72	2.839.891,45 €	1,25%	70	1,33%	37,41%	32,50%
> 72 <= 75	314.069,53 €	0,14%	11	0,21%	30,16%	33,68%
> 75 <= 78	656.107,60 €	0,29%	14	0,27%	40,05%	30,34%
> 78 <= 81	229.545,69 €	0,10%	7	0,13%	28,57%	15,82%
> 81 <= 84	715.944,77 €	0,32%	20	0,38%	30,64%	26,73%
> 84 <= 87	233.014,68 €	0,10%	8	0,15%	31,32%	8,81%
> 87 <= 90	581.650,29 €	0,26%	18	0,34%	36,70%	44,07%
> 90 <= 93	600.278,09 €	0,26%	18	0,34%	35,97%	15,07%
> 93 <= 96	287.098,86 €	0,13%	9	0,17%	27,12%	23,65%
> 96 <= 99	414.193,75 €	0,18%	15	0,28%	28,33%	17,56%
> 99 <= 102	508.293,75 €	0,22%	17	0,32%	38,93%	32,59%
> 102 <= 105	807.028,88 €	0,36%	25	0,47%	28,93%	22,65%
> 105 <= 108	1.661.409,04 €	0,73%	36	0,68%	35,01%	18,06%
> 108 <= 111	1.610.228,17 €	0,71%	38	0,72%	33,34%	35,52%
> 111 <= 114	1.189.788,44 €	0,52%	32	0,61%	38,91%	21,32%
> 114 <= 117	1.667.411,85 €	0,73%	32	0,61%	37,03%	38,27%
> 117 <= 120	0,00 €		0	0,00%		
> 120 <= 123	0,00 €		0	0,00%		
> 123 <= 126	0,00 €		0	0,00%		
> 126 <= 129	145.888,61 €	0,06%	3	0,06%	30,23%	
> 129 <= 132	0,00 €		0	0,00%		
> 132 <= 135	0,00 €		0	0,00%		
> 135 <= 138	0,00 €		0	0,00%		
> 138 <= 141	164.170,73 €	0,07%	1	0,02%	38,54%	100,00%
> 141 <= 144	0,00 €		0	0,00%		
> 144 <= 147	0,00 €		0	0,00%		
> 147 <= 150	59.566,01 €	0,03%	1	0,02%	17,17%	
> 150 <= 153	0,00 €		0	0,00%		
> 153 <= 156	0,00 €		0	0,00%		
> 156 <= 159	0,00 €		0	0,00%		
> 159 <= 1000 variable	144.933,01 € 0,00 €	0,06%	3 0	0,06% 0,00%	67,51%	70,91%
<b>TOTAL</b>	<b>226.952.542,27 €</b>	<b>100%</b>	<b>5.281</b>	<b>100%</b>	<b>39,79%</b>	<b>28,26%</b>

Original weighted average current Term to Reset = 78,38  
 Weighted average current Term to Reset = 42,14  
 Maximum current Term to Reset = 177,00  
 Minimum current Term to Reset = 0,03