



PROVIDE BLUE 2005 - 2 PLC - Investor Notification

Determination Date :	14.07.2020		
Reference Period :	01.04.2020	-	30.06.2020
Interest Period on Notes :	07.05.2020	-	06.08.2020
Fixed Euribor :	-0,29700%		

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			194.105.583,24
Scheduled principal received	8.883.166,81		
Unscheduled principal received / prepayments / Unjustified Loss Allocation	1.466.090,35		
thereof removals	0,00		
Total principal available for distribution			10.349.257,16
Current period Realised Loss	0,00		
Current period Estimated Loss	6.500,00		
Current period Additional Loss	32.991,30		
Cumulative Realised Loss	10.195.518,05		
Cumulative Estimated Loss	4.329.560,52		
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	0,00		
Current period Unjustified Loss Allocation/Late Recoveries of Additional Losses	2.094,84		
Current period reverse of previous reduction of the Note Principal Amount	0,00		
Net principal repayment			10.386.653,62
Ending Aggregate Principal Balance			183.718.929,62
Cumulative Realised Loss/Estimated Loss/Additional Loss	18.113.565,57		
CPR	2,99%		

Remittance Outstanding Threshold Amount			
Initial aggregate Outstanding Threshold Amount	0,61%		21.200.000,00
Beginning aggregate Outstanding Threshold Amount	18,96%		3.123.830,89
Current period Realised Loss/ current period Unjustified Loss Allocation		0,00	
Current period Estimated Loss/ Additional Loss		37.396,46	
Ending aggregate Outstanding Threshold Amount	19,20%		3.086.434,43

Remittance Realised Loss		
Number and Protected Amount +Accrued Interest + Enforcement Costs of loans	525	35.721.638,82
Foreclosure Proceeds	30.099.789,12	
Prior ranking loans (not in this Portfolio)	13.641.933,23	
Loss on prior ranking loans (not in this Portfolio)	1.406.217,36	
Total Realised Loss (including Realised Losses, Additional Losses and related Estimated Losses)		17.857.565,57

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

Determination Date: 14.07.2020
 Payment Date: 07.08.2020
 3 Month EURIBOR: -0,297%
 Servicer: BHW Bausparkasse AG
 Reporting Date: 08.07.2020
 Early Redemption Date: 09.11.2015

Reference Pool Information		
Bullet and Annuity (Bausparfordarlehen, Festhypotheken und Tilgungshypotheiken)		
Beginning number of Reference Claims		4.543
Current period number of Reference Claims paid in full	-221	
Current period number of removals	0	
Aggregated number of Reference Claims paid in full / removals		-221
Added loans *		+ 14
Ending number of Reference Claims		4.308

* in case loan was splitted

Delinquency Status			
	Number of Reference Claims	Protected Amount	Overdue payments
0 months in Arrears	4.077	171.614.662,65	n.a.
0,01 - 0,99 months in Arrears	52	2.833.040,01	6.975,51
1 - 1,99 months in Arrears	45	2.415.645,61	17.630,03
2 - 2,99 months in Arrears	34	1.796.131,56	26.398,93
3 - 3,99 months in Arrears	6	183.755,02	4.053,49
4 - 4,99 months in Arrears	9	555.513,40	11.560,68
5 - 5,99 months in Arrears	3	186.304,65	7.196,92
6 - 11,99 months in Arrears	2	109.636,14	3.459,77
12+ months in Arrears	10	434.098,56	42.745,19
Delinquencies (greater 3 months)	30	1.469.307,77	69.016,05
Bankruptcy	70	3.590.142,02	9.659,48
Total	100	5.059.449,79	78.675,53

Defaulted Reference Claims			
	Number of Reference Claims	Protected Amount	Overdue payments
Current period Defaulted Reference Claims	1	25.853,99	850,75
Cumulative Defaulted Reference Claims	222	12.203.887,95	96.289,95
thereof normal performing again*	176	9.637.498,88	

* 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	291	16.072.516,91	113.340,11

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%	0,403%	0,00	0,00
E	13.349.396,30	155	2,20%	1,903%	418,85	64.921,75
Totals	13.349.396,30					64.921,75

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 5,31%
- 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:	14.07.2020	Current Interest Accrual Period	
Payment Date:	07.08.2020	Beginning	Ending
3 Month EURIBOR:	-0,297%	07.05.2020	06.08.2020
Number of days (act):	92		
Servicer:	BHW Bausparkasse AG		
Reporting Date:	08.07.2020		
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	0,4030%	0,00	0,00	0,00	0,00	0,00	0,00	A0GHZU	DE000A0GHZU5
E	15.500.000,00	13.349.396,30	1,9030%	363.313,82	64.921,75	0,00	428.235,57	0,00	12.986.082,48	A0GHZV	DE000A0GHZV3
Totals CLN	155.900.000,00	13.349.396,30		363.313,82	64.921,75	0,00	428.235,57	0,00	12.986.082,48		

Amounts per Unit (50.000 / 100.000)									Rating of the Notes			
									S&P		Fitch	
Class	Note Principal Amount before Distribution	Principal Distribution	Interest Distribution	Total Distribution	Reduction of Note Principal Amount	Note Principal Amount after Distribution	Legal Maturity	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	86.125,14	2.343,96	418,85	2.762,81	0,00	83.781,18	07.08.2052	BB	B-	BB	BBB+	

Determination Date: 14.07.2020
Payment Date: 07.08.2020
3 Month EURIBOR: -0,29700%
Servicer: BHW Bausparkasse AG
Reporting Date: 08.07.2020
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	81,04%	13.349.396,30	0,00	0,00	363.313,82	363.313,82	0,00	0,00	12.986.082,48	80,80%
Threshold	21.200.000,00	18,96%	3.123.830,89	0,00	0,00	0,00	0,00	2.094,84	39.491,30	3.086.434,43	19,20%
Totals	3.461.683.358,99	100%	16.473.227,19	0,00	0,00	363.313,82	363.313,82	2.094,84	39.491,30	16.072.516,91	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%	18,96%	19,20%

Determination Date: 14.07.2020
Payment Date: 07.08.2020
3 Month EURIBOR: -0,29700%
Servicer: BHW Bausparkasse AG
Reporting Date: 08.07.2020
Early Redemption Date: 09.11.2015

Pool Distribution by Outstanding Balance - 30.06.2020 -

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	2.636.176,23 €	1,43%	459	10,65%	16,01%	23,23%
>= 10.000 < 20.000	9.999.160,99 €	5,44%	663	15,39%	22,27%	27,00%
>= 20.000 < 30.000	18.629.164,91 €	10,14%	746	17,32%	27,57%	30,01%
>= 30.000 < 40.000	22.312.604,68 €	12,14%	638	14,81%	30,58%	27,97%
>= 40.000 < 50.000	21.003.546,19 €	11,43%	470	10,91%	33,61%	31,99%
>= 50.000 < 60.000	18.894.155,93 €	10,28%	346	8,03%	37,75%	28,64%
>= 60.000 < 70.000	16.676.924,75 €	9,08%	257	5,97%	42,82%	32,72%
>= 70.000 < 80.000	14.849.710,56 €	8,08%	197	4,57%	41,39%	25,79%
>= 80.000 < 90.000	12.618.955,41 €	6,87%	149	3,46%	46,95%	32,81%
>= 90.000 < 100.000	9.926.383,26 €	5,40%	105	2,44%	47,10%	36,74%
>= 100.000 < 110.000	8.363.974,17 €	4,55%	80	1,86%	50,05%	22,64%
>= 110.000 < 120.000	6.534.452,97 €	3,56%	57	1,32%	53,46%	21,44%
>= 120.000 < 130.000	5.350.771,39 €	2,91%	43	1,00%	49,90%	18,48%
>= 130.000 < 140.000	2.417.880,55 €	1,32%	18	0,42%	54,59%	
>= 140.000 < 150.000	3.044.507,41 €	1,66%	21	0,49%	52,42%	19,01%
>= 150.000 < 160.000	3.859.881,18 €	2,10%	25	0,58%	54,54%	35,94%
>= 160.000 < 170.000	2.302.051,50 €	1,25%	14	0,32%	52,99%	7,10%
>= 170.000 < 180.000	874.484,70 €	0,48%	5	0,12%	56,58%	20,29%
>= 180.000 < 190.000	921.940,78 €	0,50%	5	0,12%	54,84%	
>= 190.000 < 200.000	588.956,80 €	0,32%	3	0,07%	60,45%	33,93%
>= 200.000 < 210.000	200.000,00 €	0,11%	1	0,02%	66,67%	
>= 210.000 < 220.000	213.856,57 €	0,12%	1	0,02%	53,20%	100,00%
>= 220.000 < 230.000	0,00 €	0,00%				
>= 230.000 < 240.000	230.327,43 €	0,13%	1	0,02%	77,71%	
>= 240.000 < 250.000	0,00 €	0,00%				
>= 250.000 < 260.000	0,00 €	0,00%				
>= 260.000 < 270.000	0,00 €	0,00%				
>= 270.000 < 280.000	279.276,11 €	0,15%	1	0,02%	48,15%	
>= 280.000 < 290.000	568.785,15 €	0,31%	2	0,05%	30,94%	
>= 290.000 < 300.000	0,00 €	0,00%				
>= 300.000	421.000,00 €	0,23%	1	0,02%	45,12%	
TOTAL	183.718.929,62 €	100%	4.308	100%	38,97%	27,99%

Original weighted average current Outstanding Balance = 40.060,68 €
 Weighted average current Outstanding Balance = 42.645,99 €
 Maximum current Outstanding Balance = 421.000,00 €
 Minimum current Outstanding Balance = 0,03 €

BHW Bausparkasse AG

Pool Distribution by Region - 30.06.2020 -

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	6.829.343,55 €	3,72%	174	4,04%	36,80%
Hamburg	2.536.981,85 €	1,38%	58	1,35%	38,81%
Niedersachsen	19.484.872,06 €	10,61%	500	11,61%	39,13%
Bremen	1.108.230,58 €	0,60%	42	0,97%	34,48%
Nordrhein-Westfalen	40.591.051,45 €	22,09%	920	21,36%	38,72%
Hessen	18.665.175,25 €	10,16%	377	8,75%	38,73%
Rheinland-Pfalz	12.658.364,96 €	6,89%	264	6,13%	39,05%
Baden-Württemberg	15.746.220,75 €	8,57%	385	8,94%	36,96%
Bayern	9.787.118,87 €	5,33%	251	5,83%	36,11%
Saarland	1.641.111,46 €	0,89%	44	1,02%	41,07%
Berlin	4.796.122,87 €	2,61%	116	2,69%	36,74%
Brandenburg	12.470.177,95 €	6,79%	241	5,59%	41,88%
Mecklenburg-Vorpommern	7.526.782,33 €	4,10%	183	4,25%	40,30%
Sachsen	12.575.218,49 €	6,84%	304	7,06%	40,39%
Sachsen-Anhalt	11.325.619,12 €	6,16%	291	6,75%	42,13%
Thüringen	5.976.538,08 €	3,25%	158	3,67%	38,60%
unknown	0,00 €	0,00%			
TOTAL	183.718.929,62 €	100%	4.308	100%	38,97%

BHW Bausparkasse AG

Pool Distribution by LTV - 30.06.2020 -

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%	1.878.252,09 €	1,02%	257	5,97%	3,58%	12,93%
>= 5% < 10%	6.442.058,49 €	3,51%	377	8,75%	7,75%	21,01%
>= 10% < 15%	9.937.234,27 €	5,41%	400	9,29%	12,56%	26,75%
>= 15% < 20%	13.465.652,68 €	7,33%	420	9,75%	17,49%	25,81%
>= 20% < 25%	15.593.990,75 €	8,49%	392	9,10%	22,36%	27,88%
>= 25% < 30%	16.297.442,25 €	8,87%	371	8,61%	27,49%	30,44%
>= 30% < 35%	15.856.216,86 €	8,63%	328	7,61%	32,32%	26,02%
>= 35% < 40%	16.443.827,51 €	8,95%	318	7,38%	37,38%	24,99%
>= 40% < 45%	16.162.255,77 €	8,80%	294	6,82%	42,44%	26,51%
>= 45% < 50%	14.760.024,35 €	8,03%	229	5,32%	47,28%	26,92%
>= 50% < 55%	11.875.562,97 €	6,46%	209	4,85%	52,40%	28,94%
>= 55% < 60%	15.050.835,23 €	8,19%	232	5,39%	57,26%	35,54%
>= 60% < 65%	16.252.171,28 €	8,85%	243	5,64%	62,21%	30,02%
>= 65% < 70%	5.796.532,13 €	3,16%	98	2,27%	66,96%	34,67%
>= 70% < 75%	3.615.158,45 €	1,97%	68	1,58%	71,39%	35,54%
>= 75% < 80%	2.245.062,35 €	1,22%	35	0,81%	77,54%	13,42%
>= 80% < 85%	965.946,54 €	0,53%	18	0,42%	80,00%	33,84%
>= 85% < 90%	0,00 €	0,00%				
>= 90% < 95%	0,00 €	0,00%				
>= 95%	0,00 €	0,00%				
Brigde Collateral	676.858,42 €	0,37%	14	0,32%		
n.a. 1)	403.847,23 €	0,22%	5	0,12%		
TOTAL	183.718.929,62 €	100%	4.308	100%	38,97%	27,99%

Original weighted average LTV = 52,02%

Weighted average current LTV = 38,97%

Maximum current LTV = 80,00%

Minimum current LTV = 0,01%

1) Loans secured by substitutional collateral or temporary collateral

Pool Distribution by Interest Rate - 30.06.2020 -

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%	160.365.165,66 €	87,29%	3.776	87,65%	38,91%	27,24%
>= 4,25% <= 4,50%	4.758.873,77 €	2,59%	115	2,67%	39,21%	31,55%
>= 4,50% <= 4,75%	6.909.532,85 €	3,76%	162	3,76%	36,14%	32,03%
>= 4,75% <= 5,00%	3.643.729,12 €	1,98%	89	2,07%	41,10%	33,37%
>= 5,00% <= 5,25%	3.399.515,36 €	1,85%	67	1,56%	39,47%	41,37%
>= 5,25% <= 5,50%	2.349.746,23 €	1,28%	51	1,18%	39,42%	21,68%
>= 5,50% <= 5,75%	1.535.017,42 €	0,84%	29	0,67%	43,63%	27,82%
>= 5,75% <= 6,00%	426.153,14 €	0,23%	6	0,14%	47,60%	76,30%
>= 6,00% <= 6,25%	286.215,01 €	0,16%	9	0,21%	36,59%	4,63%
>= 6,25% <= 6,50%	44.981,06 €	0,02%	4	0,09%	3,27%	
>= 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	183.718.929,62 €	100%	4.308	100%	38,97%	27,99%

Original weighted average Interest Rate = 4,91%
 Weighted average current Interest Rate = 3,07%
 Maximum current Interest Rate = 6,50%
 Minimum current Interest Rate = 1,00%

BHW Bausparkasse AG

Pool Distribution by Prior Ranking Charges - 30.06.2020 -

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	13.036.267,26 €	7,10%	229	5,32%	0,00 €	32,17%	18,51%
Mortgages subject prior ranking charges	169.601.956,71 €	92,32%	4.060	94,24%	76.940.025,72 €	39,88%	28,72%
n.a.	1.080.705,65 €	0,59%	19	0,44%			
TOTAL	183.718.929,62 €	100%	4.308	100%	76.940.025,72 €	39,33%	27,99%

BHW Bausparkasse AG

Pool Distribution by Prior Ranking Charges (as adjusted) - 30.06.2020 -

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	142.295.585,22 €	77,45%	3.058	70,98%	0,00 €	37,08%	29,53%
Mortgages subject prior ranking charges	40.342.638,75 €	21,96%	1.231	28,57%	74.240.600,67 €	45,66%	22,55%
n.a.	1.080.705,65 €	0,59%	19	0,44%			
TOTAL	183.718.929,62 €	100%	4.308	100%	74.240.600,67 €	38,97%	27,99%

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 - 30.06.2020 -

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	112.058.332,81 €	60,99%	2.605	60,47%	38,75%	30,38%
Two-Family House	20.540.958,38 €	11,18%	488	11,33%	34,84%	23,76%
Multi-Family House	14.537.022,67 €	7,91%	276	6,41%	36,13%	29,91%
Holiday Property	502.818,55 €	0,27%	11	0,26%	44,07%	60,88%
Prefabricated House (Fertighaus)	4.642.544,80 €	2,53%	70	1,62%	42,08%	25,51%
Apartment (Eigentumswohnung)	30.158.099,78 €	16,42%	834	19,36%	43,14%	20,92%
Building land	38.030,97 €	0,02%	1	0,02%	34,00%	100,00%
Other Properties	0,00 €		0			
Unkown	1.241.121,66 €	0,68%	23	0,53%		
TOTAL	183.718.929,62 €	100%	4.308	100%	38,97%	27,99%

BHW Bausparkasse AG

Pool Distribution by Employment Status - 30.06.2020 -

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	18.676.951,32 €	10,17%	477	11,07%	35,86%	19,41%
Public Sector Employees	16.114.336,96 €	8,77%	426	9,89%	34,94%	34,17%
Other Employees	87.886.303,90 €	47,84%	1.866	43,31%	42,38%	29,68%
Self-Employed	10.180.387,75 €	5,54%	233	5,41%	35,97%	36,75%
Other (Pensioners, Students, ...)	29.063.695,23 €	15,82%	816	18,94%	32,85%	19,95%
unknown	21.797.254,46 €	11,86%	490	11,37%	40,45%	30,56%
TOTAL	183.718.929,62 €	100%	4.308	100%	38,97%	27,99%

BHW Bausparkasse AG

Pool Distribution by Occupation Status - 30.06.2020 -

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	151.108.377,83 €	82,25%	3.512	81,52%	38,41%	26,86%
Non-Owner Occupied	31.774.774,79 €	17,30%	777	18,04%	41,62%	33,36%
unknown	835.777,00 €	0,45%	19	0,44%		
TOTAL	183.718.929,62 €	100%	4.308	100%	38,97%	27,99%

BHW Bausparkasse AG

Pool Distribution by Amortisation Type - 30.06.2020 -

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	113.649.312,21 €	61,86%	2.135	49,56%	43,22%	27,00%
Annuity	70.069.617,41 €	38,14%	2.173	50,44%	32,11%	29,23%
Amortising	0,00 €		0	0,00%		
TOTAL	183.718.929,62 €	100%	4.308	100%	38,97%	27,99%

BHW Bausparkasse AG

Pool Distribution by Seasoning - 30.06.2020 -

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	183.718.929,62 €	100,00%	4.308	100,00%	38,97%	27,99%
TOTAL	183.718.929,62 €	100%	4.308	100%	38,97%	27,99%

Original weighted average current Seasoning = 32,89
 Weighted average current Seasoning = 202,04
 Maximum current Seasoning = 319,27
 Minimum current Seasoning = 112,00

BHW Bausparkasse AG

Pool Distribution by Remaining Term to next Reset Date - 30.06.2020 -

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	132.809.792,55 €	72,29%	3.108	72,14%	39,36%	30,09%
> 48 <= 51	14.622.644,75 €	7,96%	303	7,03%	39,36%	24,32%
> 51 <= 54	9.252.543,83 €	5,04%	209	4,85%	41,37%	17,73%
> 54 <= 57	10.200.914,04 €	5,55%	231	5,36%	39,32%	15,90%
> 57 <= 60	2.633.325,33 €	1,43%	67	1,56%	36,05%	31,19%
> 60 <= 63	326.049,85 €	0,18%	11	0,26%	33,32%	28,29%
> 63 <= 66	658.599,50 €	0,36%	15	0,35%	38,05%	32,32%
> 66 <= 69	229.878,46 €	0,13%	8	0,19%	26,82%	13,88%
> 69 <= 72	662.549,29 €	0,36%	21	0,49%	28,97%	29,78%
> 72 <= 75	350.607,49 €	0,19%	10	0,23%	36,31%	5,46%
> 75 <= 78	555.531,44 €	0,30%	18	0,42%	34,14%	40,99%
> 78 <= 81	643.513,79 €	0,35%	20	0,46%	35,36%	13,02%
> 81 <= 84	410.482,35 €	0,22%	13	0,30%	29,20%	38,92%
> 84 <= 87	400.009,96 €	0,22%	16	0,37%	26,06%	17,41%
> 87 <= 90	409.755,42 €	0,22%	13	0,30%	36,90%	31,91%
> 90 <= 93	802.421,47 €	0,44%	25	0,58%	27,47%	20,78%
> 93 <= 96	1.747.935,83 €	0,95%	39	0,91%	35,07%	16,12%
> 96 <= 99	1.509.123,30 €	0,82%	38	0,88%	30,68%	35,41%
> 99 <= 102	1.162.481,80 €	0,63%	34	0,79%	38,13%	23,41%
> 102 <= 105	1.667.456,30 €	0,91%	36	0,84%	34,66%	36,36%
> 105 <= 108	973.029,37 €	0,53%	23	0,53%	38,39%	26,24%
> 108 <= 111	308.564,60 €	0,17%	11	0,26%	30,26%	8,45%
> 111 <= 114	444.198,30 €	0,24%	16	0,37%	34,55%	19,63%
> 114 <= 117	579.591,94 €	0,32%	18	0,42%	26,11%	13,46%
> 117 <= 120	0,00 €		0	0,00%		
> 120 <= 123	0,00 €		0	0,00%		
> 123 <= 126	0,00 €		0	0,00%		
> 126 <= 129	167.368,30 €	0,09%	2	0,05%	37,73%	90,84%
> 129 <= 132	0,00 €		0	0,00%		
> 132 <= 135	0,00 €		0	0,00%		
> 135 <= 138	54.948,96 €	0,03%	1	0,02%	15,84%	
> 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	32.841,73 €	0,02%	1	0,02%	34,83%	
> 153 <= 156	0,00 €		0	0,00%		
> 156 <= 159	0,00 €		0	0,00%		
> 159 <= 1000 variable	102.769,67 € 0,00 €	0,06%	1 0	0,02% 0,00%	79,85%	100,00%
TOTAL	183.718.929,62 €	100%	4.308	100%	38,97%	27,99%

Original weighted average current Term to Reset = 78,38
 Weighted average current Term to Reset = 39,74
 Maximum current Term to Reset = 165,00
 Minimum current Term to Reset = 0,03