



PROVIDE BLUE 2005 - 2 PLC - Investor Notification

Determination Date :	14.10.2020		
Reference Period :	01.07.2020	-	30.09.2020
Interest Period on Notes :	07.08.2020	-	08.11.2020
Fixed Euribor :	-0,46700%		

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		183.718.929,62
Scheduled principal received	5.789.534,35	
Unscheduled principal received / prepayments / Unjustified Loss Allocation	1.377.368,14	
thereof removals	56.000,00	
Total principal available for distribution		7.166.902,49
Current period Realised Loss	2.050,60	
Current period Estimated Loss	0,00	
Current period Additional Loss	0,00	
Cumulative Realised Loss	10.197.568,65	
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	0,00	
Current period reverse of previous reduction of the Note Principal Amount	0,00	
Net principal repayment		7.168.953,09
Ending Aggregate Principal Balance		176.549.976,53
Cumulative Realised Loss/Estimated Loss/Additional Loss	18.115.616,17	
CPR	2,97%	

Remittance Outstanding Threshold Amount		
Initial aggregate Outstanding Threshold Amount	0,61%	21.200.000,00
Beginning aggregate Outstanding Threshold Amount	19,20%	3.086.434,43
Current period Realised Loss/ current period Unjustified Loss Allocation		2.050,60
Current period Estimated Loss/ Additional Loss		0,00
Ending aggregate Outstanding Threshold Amount	20,53%	3.084.383,83

Remittance Realised Loss		
Number and Protected Amount +Accrued Interest + Enforcement Costs of loans	526	35.791.881,84
Foreclosure Proceeds	30.167.981,54	
Prior ranking loans (not in this Portfolio)	13.641.933,23	
Loss on prior ranking loans (not in this Portfolio)	1.406.217,36	
Total Realised Loss (including Realised Losses, Additional Losses and related Estimated Losses)		17.859.616,17

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

Determination Date: 14.10.2020
 Payment Date: 09.11.2020
 3 Month EURIBOR: -0,467%
 Servicer: BHW Bausparkasse AG
 Reporting Date: 08.10.2020
 Early Redemption Date: 09.11.2015

Reference Pool Information		
Bullet and Annuity (Bausparfordarlehen, Festhypotheken und Tilgungshypotheken)		
Beginning number of Reference Claims		4.308
Current period number of Reference Claims paid in full	-127	
Current period number of removals	-1	
Aggregated number of Reference Claims paid in full / removals		-128
Added loans *		+ 18
Ending number of Reference Claims		4.162

* in case loan was splitted

Delinquency Status			
	Number of Reference Claims	Protected Amount	Overdue payments
0 months in Arrears	3.945	164.782.527,06	n.a.
0,01 - 0,99 months in Arrears	47	2.416.646,97	8.027,59
1 - 1,99 months in Arrears	57	3.122.002,24	22.868,32
2 - 2,99 months in Arrears	14	938.199,43	12.409,88
3 - 3,99 months in Arrears	8	334.841,90	6.506,34
4 - 4,99 months in Arrears	6	490.628,51	10.111,98
5 - 5,99 months in Arrears	3	108.185,04	3.460,14
6 - 11,99 months in Arrears	2	196.337,92	8.431,22
12+ months in Arrears	10	451.755,43	48.282,02
Delinquencies (greater 3 months)	29	1.581.748,80	76.791,70
Bankruptcy	70	3.708.852,03	9.469,60
Total	99	5.290.600,83	86.261,30

Defaulted Reference Claims			
	Number of Reference Claims	Protected Amount	Overdue payments
Current period Defaulted Reference Claims	4	263.318,69	7.124,72
Cumulative Defaulted Reference Claims	215	12.113.304,96	101.567,35
thereof normal performing again*	167	9.276.487,08	

* 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	271	15.026.720,97	114.628,73

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	0,00	0	0,70%	0,233%	0,00	0,00
E	12.986.082,48	155	2,20%	1,733%	379,11	58.762,05
Totals	12.986.082,48					58.762,05

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 5,10%
- 3) Occurrence of a Regulatory Event
- 4) Occurrence of a Tax Event
- 5) Termination of the Bank Swap upon transfer of the Reference Pool and no substitute Bank Swap is entered
- 6) Non-compliance of Servicer

Determination Date:	14.10.2020	Current Interest Accrual Period	
Payment Date:	09.11.2020	Beginning	Ending
3 Month EURIBOR:	-0,467%	07.08.2020	08.11.2020
Number of days (act):	94		
Servicer:	BHW Bausparkasse AG		
Reporting Date:	08.10.2020		
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	0,2330%	0,00	0,00	0,00	0,00	0,00	0,00	A0GHZU	DE000A0GHZU5
E	15.500.000,00	12.986.082,48	1,7330%	1.043.745,34	58.762,05	0,00	1.102.507,39	0,00	11.942.337,14	A0GHZV	DE000A0GHZV3
Totals CLN	155.900.000,00	12.986.082,48		1.043.745,34	58.762,05	0,00	1.102.507,39	0,00	11.942.337,14		

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	83.781,18	6.733,84	379,11	7.112,95	0,00	77.047,34	07.08.2052	BB	BB	BB	BBB+	

Determination Date: 14.10.2020
Payment Date: 09.11.2020
3 Month EURIBOR: -0,46700%
Servicer: BHW Bausparkasse AG
Reporting Date: 08.10.2020
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	80,80%	12.986.082,48	0,00	0,00	1.043.745,34	1.043.745,34	0,00	0,00	11.942.337,14	79,47%
Threshold	21.200.000,00	19,20%	3.086.434,43	0,00	0,00	0,00	0,00	0,00	2.050,60	3.084.383,83	20,53%
Totals	3.461.683.358,99	100%	16.072.516,91	0,00	0,00	1.043.745,34	1.043.745,34	0,00	2.050,60	15.026.720,97	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%	19,20%	20,53%

Determination Date: 14.10.2020
Payment Date: 09.11.2020
3 Month EURIBOR: -0,46700%
Servicer: BHW Bausparkasse AG
Reporting Date: 08.10.2020
Early Redemption Date: 09.11.2015

Pool Distribution by Outstanding Balance - 30.09.2020 -

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	2.639.149,89 €	1,49%	455	10,93%	15,90%	24,50%
>= 10.000 < 20.000	9.705.823,55 €	5,50%	643	15,45%	22,10%	27,21%
>= 20.000 < 30.000	17.640.220,63 €	9,99%	710	17,06%	27,42%	30,02%
>= 30.000 < 40.000	21.830.794,43 €	12,37%	625	15,02%	30,56%	28,02%
>= 40.000 < 50.000	20.280.100,15 €	11,49%	453	10,88%	33,32%	32,25%
>= 50.000 < 60.000	17.573.000,42 €	9,95%	322	7,74%	38,40%	28,37%
>= 60.000 < 70.000	16.312.806,34 €	9,24%	252	6,05%	42,41%	32,53%
>= 70.000 < 80.000	14.849.003,86 €	8,41%	197	4,73%	41,45%	24,79%
>= 80.000 < 90.000	12.660.220,89 €	7,17%	149	3,58%	46,54%	33,80%
>= 90.000 < 100.000	8.919.561,78 €	5,05%	94	2,26%	47,62%	36,23%
>= 100.000 < 110.000	7.826.935,57 €	4,43%	75	1,80%	49,13%	22,79%
>= 110.000 < 120.000	6.307.626,75 €	3,57%	55	1,32%	52,98%	25,47%
>= 120.000 < 130.000	4.596.101,19 €	2,60%	37	0,89%	50,23%	13,40%
>= 130.000 < 140.000	2.417.958,17 €	1,37%	18	0,43%	55,39%	5,75%
>= 140.000 < 150.000	3.348.745,88 €	1,90%	23	0,55%	50,76%	21,83%
>= 150.000 < 160.000	3.248.896,88 €	1,84%	21	0,50%	55,87%	33,23%
>= 160.000 < 170.000	2.128.746,23 €	1,21%	13	0,31%	50,31%	8,27%
>= 170.000 < 180.000	1.229.057,25 €	0,70%	7	0,17%	56,22%	14,37%
>= 180.000 < 190.000	742.473,61 €	0,42%	4	0,10%	52,37%	
>= 190.000 < 200.000	389.420,43 €	0,22%	2	0,05%	67,76%	51,43%
>= 200.000 < 210.000	200.000,00 €	0,11%	1	0,02%	66,67%	
>= 210.000 < 220.000	211.237,57 €	0,12%	1	0,02%	52,55%	100,00%
>= 220.000 < 230.000	228.227,43 €	0,13%	1	0,02%	77,00%	
>= 230.000 < 240.000	0,00 €	0,00%				
>= 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	278.211,11 €	0,16%	1	0,02%	47,97%	
>= 280.000 < 290.000	564.656,52 €	0,32%	2	0,05%	30,50%	
>= 290.000 < 300.000	0,00 €	0,00%				
>= 300.000	421.000,00 €	0,24%	1	0,02%	45,12%	
TOTAL	176.549.976,53 €	100%	4.162	100%	38,80%	28,06%

Original weighted average current Outstanding Balance = 40.060,68 €
 Weighted average current Outstanding Balance = 42.419,50 €
 Maximum current Outstanding Balance = 421.000,00 €
 Minimum current Outstanding Balance = 0,03 €

BHW Bausparkasse AG

Pool Distribution by Region - 30.09.2020 -

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	6.419.751,84 €	3,64%	168	4,04%	36,25%
Hamburg	2.513.187,14 €	1,42%	58	1,39%	38,70%
Niedersachsen	18.815.312,13 €	10,66%	486	11,68%	38,96%
Bremen	1.093.117,58 €	0,62%	40	0,96%	34,16%
Nordrhein-Westfalen	39.313.068,49 €	22,27%	892	21,43%	38,68%
Hessen	17.477.637,53 €	9,90%	359	8,63%	38,24%
Rheinland-Pfalz	12.242.268,39 €	6,93%	257	6,17%	38,98%
Baden-Württemberg	15.298.359,57 €	8,67%	371	8,91%	37,09%
Bayern	9.201.952,54 €	5,21%	235	5,65%	35,78%
Saarland	1.511.783,23 €	0,86%	42	1,01%	39,79%
Berlin	4.668.051,79 €	2,64%	112	2,69%	36,65%
Brandenburg	12.105.690,94 €	6,86%	235	5,65%	41,60%
Mecklenburg-Vorpommern	7.380.354,36 €	4,18%	180	4,32%	40,11%
Sachsen	11.794.373,52 €	6,68%	291	6,99%	40,16%
Sachsen-Anhalt	10.987.410,37 €	6,22%	285	6,85%	41,89%
Thüringen	5.727.657,11 €	3,24%	151	3,63%	38,77%
unknown	0,00 €	0,00%			
TOTAL	176.549.976,53 €	100%	4.162	100%	38,80%

BHW Bausparkasse AG

Pool Distribution by LTV - 30.09.2020 -

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%	1.822.234,15 €	1,03%	251	6,03%	3,53%	15,54%
>= 5% < 10%	6.411.267,98 €	3,63%	371	8,91%	7,76%	20,29%
>= 10% < 15%	9.722.772,76 €	5,51%	390	9,37%	12,58%	27,41%
>= 15% < 20%	12.941.515,43 €	7,33%	402	9,66%	17,50%	26,39%
>= 20% < 25%	14.979.381,84 €	8,48%	380	9,13%	22,42%	28,55%
>= 25% < 30%	16.045.475,90 €	9,09%	362	8,70%	27,56%	28,78%
>= 30% < 35%	15.393.012,73 €	8,72%	314	7,54%	32,44%	27,10%
>= 35% < 40%	15.277.481,67 €	8,65%	303	7,28%	37,41%	24,69%
>= 40% < 45%	15.378.671,61 €	8,71%	273	6,56%	42,36%	25,87%
>= 45% < 50%	14.464.513,09 €	8,19%	225	5,41%	47,32%	25,60%
>= 50% < 55%	10.947.046,62 €	6,20%	196	4,71%	52,38%	31,31%
>= 55% < 60%	15.199.417,89 €	8,61%	238	5,72%	57,33%	35,27%
>= 60% < 65%	14.967.488,88 €	8,48%	227	5,45%	62,15%	29,51%
>= 65% < 70%	5.588.779,26 €	3,17%	92	2,21%	67,20%	37,81%
>= 70% < 75%	2.970.595,14 €	1,68%	60	1,44%	71,56%	34,56%
>= 75% < 80%	2.293.434,99 €	1,30%	35	0,84%	77,47%	14,46%
>= 80% < 85%	880.707,04 €	0,50%	17	0,41%	80,00%	37,12%
>= 85% < 90%	0,00 €	0,00%				
>= 90% < 95%	0,00 €	0,00%				
>= 95%	0,00 €	0,00%				
Brigde Collateral	403.296,57 €	0,23%	13	0,31%		
n.a. 1)	862.882,98 €	0,49%	13	0,31%		
TOTAL	176.549.976,53 €	100%	4.162	100%	38,80%	28,06%

Original weighted average LTV = 52,02%

Weighted average current LTV = 38,80%

Maximum current LTV = 80,00%

Minimum current LTV = 0,04%

1) Loans secured by substitutional collateral or temporary collateral

Pool Distribution by Interest Rate - 30.09.2020 -

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%	155.719.251,45 €	88,20%	3.686	88,56%	38,66%	27,30%
>= 4,25% <= 4,50%	4.483.608,35 €	2,54%	107	2,57%	39,29%	29,79%
>= 4,50% <= 4,75%	5.694.598,25 €	3,23%	140	3,36%	36,14%	34,44%
>= 4,75% <= 5,00%	3.304.616,68 €	1,87%	76	1,83%	41,76%	33,27%
>= 5,00% <= 5,25%	3.093.348,53 €	1,75%	61	1,47%	40,69%	45,33%
>= 5,25% <= 5,50%	1.984.263,80 €	1,12%	45	1,08%	39,66%	21,66%
>= 5,50% <= 5,75%	1.517.930,59 €	0,86%	28	0,67%	43,54%	27,90%
>= 5,75% <= 6,00%	423.523,24 €	0,24%	6	0,14%	47,40%	76,32%
>= 6,00% <= 6,25%	284.203,51 €	0,16%	9	0,22%	36,14%	4,64%
>= 6,25% <= 6,50%	44.632,13 €	0,03%	4	0,10%	3,25%	
>= 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	176.549.976,53 €	100%	4.162	100%	38,80%	28,06%

Original weighted average Interest Rate = 4,91%
 Weighted average current Interest Rate = 3,05%
 Maximum current Interest Rate = 6,50%
 Minimum current Interest Rate = 0,85%

BHW Bausparkasse AG

Pool Distribution by Prior Ranking Charges - 30.09.2020 -

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	12.134.354,29 €	6,87%	214	5,14%	0,00 €	31,88%	19,76%
Mortgages subject prior ranking charges	163.149.442,69 €	92,41%	3.922	94,23%	74.177.003,69 €	39,69%	28,68%
n.a.	1.266.179,55 €	0,72%	26	0,62%			
TOTAL	176.549.976,53 €	100%	4.162	100%	74.177.003,69 €	39,15%	28,06%

BHW Bausparkasse AG

Pool Distribution by Prior Ranking Charges (as adjusted) - 30.09.2020 -

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	136.612.821,20 €	77,38%	2.953	70,95%	0,00 €	36,78%	29,57%
Mortgages subject prior ranking charges	38.670.975,78 €	21,90%	1.183	28,42%	71.605.578,56 €	45,92%	22,72%
n.a.	1.266.179,55 €	0,72%	26	0,62%			
TOTAL	176.549.976,53 €	100%	4.162	100%	71.605.578,56 €	38,80%	28,06%

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

BHW Bausparkasse AG

Pool Distribution by Property Type - 30.09.2020 -

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	108.094.216,65 €	61,23%	2.521	60,57%	38,64%	30,38%
Two-Family House	19.519.967,97 €	11,06%	466	11,20%	34,71%	23,53%
Multi-Family House	13.982.597,75 €	7,92%	268	6,44%	35,78%	29,94%
Holiday Property	456.397,18 €	0,26%	10	0,24%	44,69%	57,51%
Prefabricated House (Fertighaus)	4.250.443,54 €	2,41%	66	1,59%	40,76%	26,63%
Apartment (Eigentumswohnung)	28.772.015,66 €	16,30%	800	19,22%	42,96%	21,25%
Building land	37.886,97 €	0,02%	1	0,02%	34,00%	100,00%
Other Properties	0,00 €		0			
Unkown	1.436.450,81 €	0,81%	30	0,72%		
TOTAL	176.549.976,53 €	100%	4.162	100%	38,80%	28,06%

BHW Bausparkasse AG

Pool Distribution by Employment Status - 30.09.2020 -

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	18.016.843,08 €	10,20%	453	10,88%	35,88%	18,97%
Public Sector Employees	14.893.175,62 €	8,44%	399	9,59%	34,90%	35,65%
Other Employees	84.934.124,33 €	48,11%	1.824	43,83%	42,11%	29,72%
Self-Employed	9.581.319,44 €	5,43%	223	5,36%	35,38%	37,99%
Other (Pensioners, Students, ...)	27.864.591,17 €	15,78%	789	18,96%	32,69%	19,94%
unknown	21.259.922,89 €	12,04%	474	11,39%	40,33%	29,96%
TOTAL	176.549.976,53 €	100%	4.162	100%	38,80%	28,06%

BHW Bausparkasse AG

Pool Distribution by Occupation Status - 30.09.2020 -

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	144.857.748,23 €	82,05%	3.387	81,38%	38,27%	26,93%
Non-Owner Occupied	30.657.234,91 €	17,36%	749	18,00%	41,32%	33,39%
unknown	1.034.993,39 €	0,59%	26	0,62%		
TOTAL	176.549.976,53 €	100%	4.162	100%	38,80%	28,06%

BHW Bausparkasse AG

Pool Distribution by Amortisation Type - 30.09.2020 -

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	108.923.153,48 €	61,70%	2.046	49,16%	43,09%	27,06%
Annuity	67.626.823,05 €	38,30%	2.116	50,84%	31,93%	29,21%
Amortising	0,00 €		0	0,00%		
TOTAL	176.549.976,53 €	100%	4.162	100%	38,80%	28,06%

BHW Bausparkasse AG

Pool Distribution by Seasoning - 30.09.2020 -

Seasoning (in months)	Aggregated Securitized Balance (Protected	Percent of Total Securitized Balance	Number of Reference Claims	Percent of Total Number of Reference Claims	Weighted Average LTV	Percentage East Germany
>= <= 3	0,00 €	0,00%	0			
> 3 <= 6	0,00 €	0,00%	0			
> 6 <= 9	0,00 €	0,00%	0			
> 9 <= 12	0,00 €	0,00%	0			
> 12 <= 15	0,00 €	0,00%	0			
> 15 <= 18	0,00 €	0,00%	0			
> 18 <= 21	0,00 €	0,00%	0			
> 21 <= 24	0,00 €	0,00%	0			
> 24 <= 27	0,00 €	0,00%	0			
> 27 <= 30	0,00 €	0,00%	0			
> 30 <= 33	0,00 €	0,00%	0			
> 33 <= 36	0,00 €	0,00%	0			
> 36 <= 39	0,00 €	0,00%	0			
> 39 <= 42	0,00 €	0,00%	0			
> 42 <= 45	0,00 €	0,00%	0			
> 45 <= 48	0,00 €	0,00%	0			
> 48 <= 51	0,00 €	0,00%	0			
> 51 <= 54	0,00 €	0,00%	0			
> 54 <= 57	0,00 €	0,00%	0			
> 57 <= 60	0,00 €	0,00%	0			
> 60 <= 63	0,00 €	0,00%	0			
> 63 <= 66	0,00 €	0,00%	0			
> 66 <= 69	0,00 €	0,00%	0			
> 69 <= 72	0,00 €	0,00%	0			
> 72 <= 75	0,00 €	0,00%	0			
> 75 <= 78	0,00 €	0,00%	0			
> 78 <= 81	0,00 €	0,00%	0			
> 81 <= 84	0,00 €	0,00%	0			
> 84 <= 87	0,00 €	0,00%	0			
> 87 <= 90	0,00 €	0,00%	0			
> 90	176.549.976,53 €	100,00%	4.162	100,00%	38,80%	28,06%
TOTAL	176.549.976,53 €	100%	4.162	100%	38,80%	28,06%

Original weighted average current Seasoning = 32,89
 Weighted average current Seasoning = 204,76
 Maximum current Seasoning = 322,27
 Minimum current Seasoning = 112,00

BHW Bausparkasse AG

Pool Distribution by Remaining Term to next Reset Date - 30.09.2020 -

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	140.253.353,01 €	79,44%	3.249	78,06%	39,26%	29,68%
> 48 <= 51	9.112.043,45 €	5,16%	208	5,00%	41,25%	17,43%
> 51 <= 54	10.092.163,16 €	5,72%	232	5,57%	38,82%	15,90%
> 54 <= 57	2.686.687,62 €	1,52%	73	1,75%	34,49%	32,48%
> 57 <= 60	321.582,87 €	0,18%	11	0,26%	33,05%	27,85%
> 60 <= 63	652.761,07 €	0,37%	15	0,36%	37,83%	32,07%
> 63 <= 66	226.512,18 €	0,13%	8	0,19%	26,66%	13,59%
> 66 <= 69	651.085,35 €	0,37%	21	0,50%	28,59%	29,53%
> 69 <= 72	346.361,98 €	0,20%	10	0,24%	36,07%	5,43%
> 72 <= 75	566.532,36 €	0,32%	19	0,46%	33,19%	42,91%
> 75 <= 78	635.303,13 €	0,36%	20	0,48%	35,26%	12,92%
> 78 <= 81	404.331,35 €	0,23%	13	0,31%	28,66%	38,60%
> 81 <= 84	392.068,21 €	0,22%	16	0,38%	25,69%	17,57%
> 84 <= 87	404.128,75 €	0,23%	13	0,31%	36,67%	31,71%
> 87 <= 90	788.583,61 €	0,45%	25	0,60%	27,04%	20,66%
> 90 <= 93	1.764.857,51 €	1,00%	40	0,96%	34,57%	18,88%
> 93 <= 96	1.489.243,82 €	0,84%	38	0,91%	30,35%	35,38%
> 96 <= 99	1.108.807,36 €	0,63%	33	0,79%	38,60%	24,05%
> 99 <= 102	1.640.816,34 €	0,93%	36	0,86%	34,19%	36,30%
> 102 <= 105	960.310,01 €	0,54%	23	0,55%	37,99%	26,20%
> 105 <= 108	306.521,91 €	0,17%	12	0,29%	28,62%	8,30%
> 108 <= 111	435.944,89 €	0,25%	16	0,38%	34,39%	19,52%
> 111 <= 114	731.527,48 €	0,41%	20	0,48%	28,68%	10,49%
> 114 <= 117	225.323,98 €	0,13%	6	0,14%	45,31%	11,91%
> 117 <= 120	0,00 €		0	0,00%		
> 120 <= 123	0,00 €		0	0,00%		
> 123 <= 126	148.943,69 €	0,08%	1	0,02%	34,96%	100,00%
> 126 <= 129	0,00 €		0	0,00%		
> 129 <= 132	0,00 €		0	0,00%		
> 132 <= 135	53.781,00 €	0,03%	1	0,02%	15,50%	
> 135 <= 138	15.338,76 €	0,01%	1	0,02%	58,00%	
> 138 <= 141	0,00 €		0	0,00%		
> 141 <= 144	0,00 €		0	0,00%		
> 144 <= 147	0,00 €		0	0,00%		
> 147 <= 150	32.292,01 €	0,02%	1	0,02%	34,24%	
> 150 <= 153	0,00 €		0	0,00%		
> 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	176.549.976,53 €	100%	4.162	100%	38,80%	28,06%

Original weighted average current Term to Reset = 78,38
 Weighted average current Term to Reset = 38,13
 Maximum current Term to Reset = 162,00
 Minimum current Term to Reset = 0,03