



## PROVIDE BLUE 2005 - 2 PLC - Investor Notification

|                                   |                   |          |                   |
|-----------------------------------|-------------------|----------|-------------------|
| <b>Determination Date :</b>       | <b>15.01.2021</b> |          |                   |
| <b>Reference Period :</b>         | <b>01.10.2020</b> | <b>-</b> | <b>31.12.2020</b> |
| <b>Interest Period on Notes :</b> | <b>09.11.2020</b> | <b>-</b> | <b>07.02.2021</b> |
| <b>Fixed Euribor :</b>            | <b>-0,51700%</b>  |          |                   |

### The Bank and Servicer

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### Program Sponsor

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AAA / AAA / AAA (Standard & Poor's / Moody's / Fitch Ratings)

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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   |       |                  | <b>3.461.683.358,99</b> |
| Beginning Aggregate Principal Balance   |       |                  | <b>176.549.976,53</b>   |
| Scheduled principal received  |       | 4.091.267,86     |                         |
| Unscheduled principal received / prepayments / Unjustified Loss Allocation      |       | 1.443.182,11     |                         |
| thereof removals  |       | 0,00             |                         |
| <b>Total principal available for distribution</b>                               |       |                  | <b>5.534.449,97</b>     |
| Current period Realised Loss  |       | 0,00             |                         |
| Current period Estimated Loss   |       | 0,00             |                         |
| Current period Additional Loss  |       | 0,00             |                         |
| Cumulative Realised Loss  |       | 10.197.160,05    |                         |
| Cumulative Estimated Loss   |       | 4.329.560,52     |                         |
| Cumulative Additional Loss  |       | 3.588.487,00     |                         |
| Current period Unjustified Loss Allocation/Late Recoveries of Realised Losses   |       | 408,60           |                         |
| 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             |                         |
| <b>Net principal repayment</b>  |       |                  | <b>5.534.041,37</b>     |
| <b>Ending Aggregate Principal Balance</b>                                       |       |                  | <b>171.015.935,16</b>   |
| Cumulative Realised Loss/Estimated Loss/Additional Loss                         |       | 18.115.207,57    |                         |
| CPR   | 3,23% |                  |                         |

| Remittance Outstanding Threshold Amount                                  |        |         |               |
|--|--------|---------|---------------|
| Initial aggregate Outstanding Threshold Amount                           | 0,61%  |         | 21.200.000,00 |
| Beginning aggregate Outstanding Threshold Amount                         | 20,53% |         | 3.084.383,83  |
| Current period Realised Loss/ current period Unjustified Loss Allocation |        | -408,60 |               |
| Current period Estimated Loss/ Additional Loss                           |        | 0,00    |               |
| Ending aggregate Outstanding Threshold Amount                            | 20,53% |         | 3.084.792,43  |

| Remittance Realised Loss   |     |               |                      |
|--|-----|---------------|----------------------|
| Number and Protected Amount +Accrued Interest + Enforcement Costs of loans                             | 526 |               | 35.791.473,24        |
| 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  |                      |
| <b>Total Realised Loss (including Realised Losses, Additional Losses and related Estimated Losses)</b> |     |               | <b>17.859.207,57</b> |

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

Determination Date: 15.01.2021  
 Payment Date: 08.02.2021  
 3 Month EURIBOR: -0,517%  
 Servicer: BHW Bausparkasse AG  
 Reporting Date: 11.01.2021  
 Early Redemption Date: 09.11.2015

| Reference Pool Information   |  |     |              |
|--|--|-----|--------------|
| Bullet and Annuity (Bausparfordarlehen, Festhypotheken und Tilgungshypotheken) |  |     |              |
| Beginning number of Reference Claims   |  |     | 4.162        |
| Current period number of Reference Claims paid in full                         |  | -92 |              |
| Current period number of removals  |  | 0   |              |
| Aggregated number of Reference Claims paid in full / removals                  |  |     | -92          |
| Added loans *  |  |     | + 8          |
| <b>Ending number of Reference Claims</b>                                       |  |     | <b>4.062</b> |

\* in case loan was splitted

| Delinquency Status                      |                            |                     |                  |
|---|----------------------------|---------------------|------------------|
|   | Number of Reference Claims | Protected Amount    | Overdue payments |
| 0 months in Arrears                     | 3.832                      | 158.740.381,25      | n.a.             |
| 0,01 - 0,99 months in Arrears           | 64                         | 3.417.536,58        | 11.380,76        |
| 1 - 1,99 months in Arrears              | 50                         | 2.776.974,76        | 20.285,46        |
| 2 - 2,99 months in Arrears              | 17                         | 959.863,05          | 12.834,13        |
| 3 - 3,99 months in Arrears              | 7                          | 337.976,22          | 5.439,58         |
| 4 - 4,99 months in Arrears              | 7                          | 398.862,34          | 8.454,94         |
| 5 - 5,99 months in Arrears              | 3                          | 81.388,98           | 2.894,74         |
| 6 - 11,99 months in Arrears             | 6                          | 345.455,87          | 15.214,19        |
| 12+ months in Arrears                   | 9                          | 362.709,86          | 50.557,73        |
| <b>Delinquencies (greater 3 months)</b> | <b>32</b>                  | <b>1.526.393,27</b> | <b>82.561,18</b> |
| Bankruptcy                              | 67                         | 3.594.786,25        | 12.422,49        |
| <b>Total</b>                            | <b>99</b>                  | <b>5.121.179,52</b> | <b>94.983,67</b> |

| Defaulted Reference Claims                |                            |                  |                  |
|---|----------------------------|------------------|------------------|
|   | Number of Reference Claims | Protected Amount | Overdue payments |
| Current period Defaulted Reference Claims | 2                          | 44.645,57        | 1.811,74         |
| Cumulative Defaulted Reference Claims     | 211                        | 11.814.738,50    | 110.666,64       |
| thereof normal performing again*          | 161                        | 9.075.225,64     |                  |

\* 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 | 279                        | 15.194.478,90    | 125.314,29       |

## 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             | 0,00                             | 0               | 0,70%                       | 0,183%        | 0,00                              | <b>0,00</b>                 |
| E             | 11.942.337,14                    | 155             | 2,20%                       | 1,683%        | 327,78                            | <b>50.805,90</b>            |
| <b>Totals</b> | <b>11.942.337,14</b>             |                 |                             |               |                                   | <b>50.805,90</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 4,94%
- 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>    | 15.01.2021          | <b>Current Interest Accrual Period</b> |               |
| <b>Payment Date:</b>          | 08.02.2021          | <b>Beginning</b>                       | <b>Ending</b> |
| <b>3 Month EURIBOR:</b>       | -0,517%             | 09.11.2020                             | 07.02.2021    |
| <b>Number of days (act):</b>  | 91                  |  |               |
| <b>Servicer:</b>              | BHW Bausparkasse AG |  |               |
| <b>Reporting Date:</b>        | 11.01.2021          |  |               |
| <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                  | 0,00                                       | 0,1830%               | 0,00                   | 0,00                  | 0,00            | 0,00               | 0,00                                | 0,00                                      | A0GHZU | DE000A0GHZU5 |
| E                 | 15.500.000,00                  | 11.942.337,14                              | 1,6830%               | 0,00                   | 50.805,90             | 0,00            | 50.805,90          | 0,00                                | 11.942.337,14                             | A0GHZV | DE000A0GHZV3 |
| <b>Totals CLN</b> | 155.900.000,00                 | 11.942.337,14                              |                       | 0,00                   | 50.805,90             | 0,00            | 50.805,90          | 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                                   | 77.047,34                                 | 0,00                   | 327,78                | 327,78             | 0,00                               | 77.047,34                                | 07.08.2052     | BB      | BB                  | BB      | BBB+    |  |

**Determination Date:** 15.01.2021  
**Payment Date:** 08.02.2021  
**3 Month EURIBOR:** -0,51700%  
**Servicer:** BHW Bausparkasse AG  
**Reporting Date:** 11.01.2021  
**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/<br>Late Recovery | Realised Loss/<br>Estimated Loss/<br>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                  | 79,47%               | 11.942.337,14                    | 0,00                         | 0,00                           | 0,00             | 0,00            | 0,00  | 0,00   | 11.942.337,14                 | 79,47%            |
| Threshold      | 21.200.000,00                  | 20,53%               | 3.084.383,83                     | 0,00                         | 0,00                           | 0,00             | 0,00            | 408,60  | 0,00   | 3.084.792,43                  | 20,53%            |
| <b>Totals</b>  | <b>3.461.683.358,99</b>        | <b>100%</b>          | <b>15.026.720,97</b>             | <b>0,00</b>                  | <b>0,00</b>                    | <b>0,00</b>      | <b>0,00</b>     | <b>408,60</b>                                 | <b>0,00</b>  | <b>15.027.129,57</b>          | <b>100%</b>       |

| <b>Credit Enhancement</b><br>(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%              | 20,53%               | 20,53%            |

**Determination Date:** 15.01.2021  
**Payment Date:** 08.02.2021  
**3 Month EURIBOR:** -0,51700%  
**Servicer:** BHW Bausparkasse AG  
**Reporting Date:** 11.01.2021  
**Early Redemption Date:** 09.11.2015

**Pool Distribution by Outstanding Balance - 31.12.2020 -**

| 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             | 2.592.960,16 €                             | 1,52%                                | 447                        | 11,00%                               | 16,31%               | 24,12%                  |
| >= 10.000 < 20.000   | 9.913.961,17 €                             | 5,80%                                | 654                        | 16,10%                               | 21,44%               | 27,42%                  |
| >= 20.000 < 30.000   | 16.995.243,28 €                            | 9,94%                                | 683                        | 16,81%                               | 27,27%               | 30,23%                  |
| >= 30.000 < 40.000   | 21.264.882,66 €                            | 12,43%                               | 609                        | 14,99%                               | 30,34%               | 26,91%                  |
| >= 40.000 < 50.000   | 19.373.366,45 €                            | 11,33%                               | 433                        | 10,66%                               | 33,24%               | 32,38%                  |
| >= 50.000 < 60.000   | 16.981.034,40 €                            | 9,93%                                | 312                        | 7,68%                                | 37,59%               | 28,89%                  |
| >= 60.000 < 70.000   | 16.010.837,42 €                            | 9,36%                                | 248                        | 6,11%                                | 42,08%               | 30,74%                  |
| >= 70.000 < 80.000   | 14.728.278,65 €                            | 8,61%                                | 195                        | 4,80%                                | 41,81%               | 27,13%                  |
| >= 80.000 < 90.000   | 11.284.857,60 €                            | 6,60%                                | 133                        | 3,27%                                | 46,29%               | 33,71%                  |
| >= 90.000 < 100.000  | 9.079.883,81 €                             | 5,31%                                | 96                         | 2,36%                                | 47,30%               | 33,64%                  |
| >= 100.000 < 110.000 | 7.404.573,93 €                             | 4,33%                                | 71                         | 1,75%                                | 48,95%               | 20,42%                  |
| >= 110.000 < 120.000 | 6.424.009,58 €                             | 3,76%                                | 56                         | 1,38%                                | 51,99%               | 25,04%                  |
| >= 120.000 < 130.000 | 4.354.558,44 €                             | 2,55%                                | 35                         | 0,86%                                | 50,84%               | 11,16%                  |
| >= 130.000 < 140.000 | 2.017.999,65 €                             | 1,18%                                | 15                         | 0,37%                                | 54,45%               | 6,83%                   |
| >= 140.000 < 150.000 | 3.478.512,35 €                             | 2,03%                                | 24                         | 0,59%                                | 51,16%               | 25,01%                  |
| >= 150.000 < 160.000 | 2.923.988,21 €                             | 1,71%                                | 19                         | 0,47%                                | 55,50%               | 31,60%                  |
| >= 160.000 < 170.000 | 1.952.357,23 €                             | 1,14%                                | 12                         | 0,30%                                | 49,95%               | 8,25%                   |
| >= 170.000 < 180.000 | 1.218.659,11 €                             | 0,71%                                | 7                          | 0,17%                                | 55,80%               | 14,35%                  |
| >= 180.000 < 190.000 | 737.189,57 €                               | 0,43%                                | 4                          | 0,10%                                | 51,99%               |                         |
| >= 190.000 < 200.000 | 388.193,61 €                               | 0,23%                                | 2                          | 0,05%                                | 67,60%               | 51,27%                  |
| >= 200.000 < 210.000 | 408.587,02 €                               | 0,24%                                | 2                          | 0,05%                                | 59,12%               | 51,05%                  |
| >= 210.000 < 220.000 | 0,00 €                                     | 0,00%                                |                            |                                      |                      |                         |
| >= 220.000 < 230.000 | 224.114,03 €                               | 0,13%                                | 1                          | 0,02%                                | 75,61%               |                         |
| >= 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 | 555.886,83 €                               | 0,33%                                | 2                          | 0,05%                                | 38,80%               |                         |
| >= 280.000 < 290.000 | 281.000,00 €                               | 0,16%                                | 1                          | 0,02%                                |                      |                         |
| >= 290.000 < 300.000 | 0,00 €                                     | 0,00%                                |                            |                                      |                      |                         |
| >= 300.000           | 421.000,00 €                               | 0,25%                                | 1                          | 0,02%                                | 45,12%               |                         |
| <b>TOTAL</b>         | <b>171.015.935,16 €</b>                    | <b>100%</b>                          | <b>4.062</b>               | <b>100%</b>                          | <b>38,48%</b>        | <b>27,79%</b>           |

Original weighted average current Outstanding Balance = 40.060,68 €  
 Weighted average current Outstanding Balance = 42.101,41 €  
 Maximum current Outstanding Balance = 421.000,00 €  
 Minimum current Outstanding Balance = 0,03 €

BHW Bausparkasse AG

**Pool Distribution by Region - 31.12.2020 -**

| 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     | 6.056.233,99 €                             | 3,54%                                | 161                        | 3,96%                                | 36,05%               |
| Hamburg                | 2.482.870,35 €                             | 1,45%                                | 58                         | 1,43%                                | 38,40%               |
| Niedersachsen          | 18.272.330,65 €                            | 10,68%                               | 479                        | 11,79%                               | 38,57%               |
| Bremen                 | 1.077.801,19 €                             | 0,63%                                | 39                         | 0,96%                                | 33,89%               |
| Nordrhein-Westfalen    | 38.406.420,44 €                            | 22,46%                               | 875                        | 21,54%                               | 38,34%               |
| Hessen                 | 16.829.783,46 €                            | 9,84%                                | 348                        | 8,57%                                | 38,03%               |
| Rheinland-Pfalz        | 11.742.862,17 €                            | 6,87%                                | 250                        | 6,15%                                | 38,50%               |
| Baden-Württemberg      | 14.940.246,85 €                            | 8,74%                                | 362                        | 8,91%                                | 36,75%               |
| Bayern                 | 8.914.191,47 €                             | 5,21%                                | 229                        | 5,64%                                | 35,36%               |
| Saarland               | 1.471.234,67 €                             | 0,86%                                | 41                         | 1,01%                                | 39,52%               |
| Berlin                 | 4.481.006,32 €                             | 2,62%                                | 107                        | 2,63%                                | 36,75%               |
| Brandenburg            | 11.705.231,13 €                            | 6,84%                                | 229                        | 5,64%                                | 41,36%               |
| Mecklenburg-Vorpommern | 7.119.856,49 €                             | 4,16%                                | 176                        | 4,33%                                | 39,46%               |
| Sachsen                | 11.324.595,71 €                            | 6,62%                                | 281                        | 6,92%                                | 39,68%               |
| Sachsen-Anhalt         | 10.582.747,92 €                            | 6,19%                                | 279                        | 6,87%                                | 41,80%               |
| Thüringen              | 5.608.522,35 €                             | 3,28%                                | 148                        | 3,64%                                | 38,64%               |
| unknown                | 0,00 €                                     | 0,00%                                |                            |                                      |                      |
| <b>TOTAL</b>           | <b>171.015.935,16 €</b>                    | <b>100%</b>                          | <b>4.062</b>               | <b>100%</b>                          | <b>38,48%</b>        |

BHW Bausparkasse AG

**Pool Distribution by LTV - 31.12.2020 -**

| 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%            | 1.783.414,78 €                                    | 1,04%                                | 246                        | 6,06%                                       | 3,54%                | 15,79%                  |
| >= 5% < 10%       | 6.423.125,29 €                                    | 3,76%                                | 378                        | 9,31%                                       | 7,76%                | 20,05%                  |
| >= 10% < 15%      | 10.021.261,79 €                                   | 5,86%                                | 392                        | 9,65%                                       | 12,64%               | 26,74%                  |
| >= 15% < 20%      | 12.373.767,97 €                                   | 7,24%                                | 389                        | 9,58%                                       | 17,50%               | 25,72%                  |
| >= 20% < 25%      | 13.918.817,45 €                                   | 8,14%                                | 356                        | 8,76%                                       | 22,34%               | 29,64%                  |
| >= 25% < 30%      | 15.792.551,06 €                                   | 9,23%                                | 363                        | 8,94%                                       | 27,41%               | 27,96%                  |
| >= 30% < 35%      | 15.499.888,82 €                                   | 9,06%                                | 315                        | 7,75%                                       | 32,38%               | 27,85%                  |
| >= 35% < 40%      | 14.823.007,28 €                                   | 8,67%                                | 298                        | 7,34%                                       | 37,42%               | 23,09%                  |
| >= 40% < 45%      | 15.344.276,63 €                                   | 8,97%                                | 266                        | 6,55%                                       | 42,33%               | 28,32%                  |
| >= 45% < 50%      | 13.264.631,37 €                                   | 7,76%                                | 205                        | 5,05%                                       | 47,31%               | 22,54%                  |
| >= 50% < 55%      | 11.082.995,20 €                                   | 6,48%                                | 195                        | 4,80%                                       | 52,50%               | 29,42%                  |
| >= 55% < 60%      | 14.030.065,34 €                                   | 8,20%                                | 222                        | 5,47%                                       | 57,34%               | 35,72%                  |
| >= 60% < 65%      | 14.142.836,66 €                                   | 8,27%                                | 217                        | 5,34%                                       | 61,92%               | 31,12%                  |
| >= 65% < 70%      | 5.240.538,01 €                                    | 3,06%                                | 84                         | 2,07%                                       | 67,08%               | 35,17%                  |
| >= 70% < 75%      | 2.646.976,90 €                                    | 1,55%                                | 57                         | 1,40%                                       | 71,55%               | 33,03%                  |
| >= 75% < 80%      | 2.239.309,61 €                                    | 1,31%                                | 34                         | 0,84%                                       | 77,26%               | 13,38%                  |
| >= 80% < 85%      | 852.452,12 €                                      | 0,50%                                | 17                         | 0,42%                                       | 80,00%               | 41,58%                  |
| >= 85% < 90%      | 0,00 €  | 0,00%                                |                            |   |                      |                         |
| >= 90% < 95%      | 0,00 €  | 0,00%                                |                            |   |                      |                         |
| >= 95%            | 0,00 €  | 0,00%                                |                            |   |                      |                         |
| Brigde Collateral | 809.221,97 €                                      | 0,47%                                | 21                         | 0,52%                                       |                      |                         |
| n.a. 1)           | 726.796,91 €                                      | 0,42%                                | 7                          | 0,17%                                       |                      |                         |
| <b>TOTAL</b>      | <b>171.015.935,16 €</b>                           | <b>100%</b>                          | <b>4.062</b>               | <b>100%</b>                                 | <b>38,48%</b>        | <b>27,79%</b>           |

Original weighted average LTV = 52,02%  
 Weighted average current LTV = 38,48%  
 Maximum current LTV = 80,00%  
 Minimum current LTV = 0,06%

1) Loans secured by substitutional collateral or temporary collateral



**Pool Distribution by Interest Rate - 31.12.2020 -**

| 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%            | 151.663.369,00 €                                  | 88,68%                               | 3.627                      | 89,29%                                      | 38,30%               | 26,98%                  |
| >= 4,25% <= 4,50%     | 4.194.336,85 €                                    | 2,45%                                | 100                        | 2,46%                                       | 39,27%               | 29,84%                  |
| >= 4,50% <= 4,75%     | 5.249.555,73 €                                    | 3,07%                                | 127                        | 3,13%                                       | 35,99%               | 35,56%                  |
| >= 4,75% <= 5,00%     | 3.100.164,92 €                                    | 1,81%                                | 69                         | 1,70%                                       | 42,33%               | 31,52%                  |
| >= 5,00% <= 5,25%     | 2.944.428,16 €                                    | 1,72%                                | 58                         | 1,43%                                       | 39,92%               | 46,67%                  |
| >= 5,25% <= 5,50%     | 1.792.962,72 €                                    | 1,05%                                | 40                         | 0,98%                                       | 39,43%               | 21,86%                  |
| >= 5,50% <= 5,75%     | 1.502.603,74 €                                    | 0,88%                                | 28                         | 0,69%                                       | 43,33%               | 27,87%                  |
| >= 5,75% <= 6,00%     | 380.544,81 €                                      | 0,22%                                | 5                          | 0,12%                                       | 48,78%               | 74,29%                  |
| >= 6,00% <= 6,25%     | 150.428,40 €                                      | 0,09%                                | 5                          | 0,12%                                       | 24,53%               | 8,48%                   |
| >= 6,25% <= 6,50%     | 37.540,83 €                                       | 0,02%                                | 3                          | 0,07%                                       |                      |                         |
| >= 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>171.015.935,16 €</b>                           | <b>100%</b>                          | <b>4.062</b>               | <b>100%</b>                                 | <b>38,48%</b>        | <b>27,79%</b>           |

Original weighted average Interest Rate = 4,91%  
 Weighted average current Interest Rate = 3,04%  
 Maximum current Interest Rate = 6,50%  
 Minimum current Interest Rate = 0,95%

BHW Bausparkasse AG

**Pool Distribution by Prior Ranking Charges - 31.12.2020 -**

| 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 | 11.712.201,18 €                                   | 6,85%                                | 208                        | 5,12%                                       | 0,00 €                     | 31,96%               | 20,46%                  |
| Mortgages subject prior ranking charges | 157.767.715,10 €                                  | 92,25%                               | 3.826                      | 94,19%                                      | 71.072.618,23 €            | 39,34%               | 28,33%                  |
| n.a.                                    | 1.536.018,88 €                                    | 0,90%                                | 28                         | 0,69%                                       |                            |                      |                         |
| <b>TOTAL</b>                            | <b>171.015.935,16 €</b>                           | <b>100%</b>                          | <b>4.062</b>               | <b>100%</b>                                 | <b>71.072.618,23 €</b>     | <b>38,83%</b>        | <b>27,79%</b>           |

BHW Bausparkasse AG

**Pool Distribution by Prior Ranking Charges (as adjusted) - 31.12.2020 -**

| 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 | 132.205.817,59 €                                  | 77,31%                               | 2.882                      | 70,95%                                      | 0,00 €                     | 36,50%               | 29,36%                  |
| Mortgages subject prior ranking charges | 37.274.098,69 €                                   | 21,80%                               | 1.152                      | 28,36%                                      | 68.573.181,04 €            | 45,50%               | 22,20%                  |
| n.a.                                    | 1.536.018,88 €                                    | 0,90%                                | 28                         | 0,69%                                       |                            |                      |                         |
| <b>TOTAL</b>                            | <b>171.015.935,16 €</b>                           | <b>100%</b>                          | <b>4.062</b>               | <b>100%</b>                                 | <b>68.573.181,04 €</b>     | <b>38,48%</b>        | <b>27,79%</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 - 31.12.2020 -**

| 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              | 104.757.003,08 €                                  | 61,26%                               | 2.463                      | 60,64%                                      | 38,31%               | 30,18%                  |
| Two-Family House                 | 18.810.526,47 €                                   | 11,00%                               | 453                        | 11,15%                                      | 34,35%               | 23,07%                  |
| Multi-Family House               | 13.432.461,49 €                                   | 7,85%                                | 257                        | 6,33%                                       | 35,70%               | 29,67%                  |
| Holiday Property                 | 449.983,32 €                                      | 0,26%                                | 10                         | 0,25%                                       | 44,63%               | 57,60%                  |
| Prefabricated House (Fertighaus) | 4.100.447,07 €                                    | 2,40%                                | 65                         | 1,60%                                       | 40,20%               | 24,72%                  |
| Apartment (Eigentumswohnung)     | 27.743.588,64 €                                   | 16,22%                               | 781                        | 19,23%                                      | 42,60%               | 21,00%                  |
| Building land                    | 37.620,88 €                                       | 0,02%                                | 1                          | 0,02%                                       | 33,00%               | 100,00%                 |
| Other Properties                 | 0,00 €  |                                      | 0                          |   |                      |                         |
| Unkown                           | 1.684.304,21 €                                    | 0,98%                                | 32                         | 0,79%                                       |                      |                         |
| <b>TOTAL</b>                     | <b>171.015.935,16 €</b>                           | <b>100%</b>                          | <b>4.062</b>               | <b>100%</b>                                 | <b>38,48%</b>        | <b>27,79%</b>           |

BHW Bausparkasse AG

**Pool Distribution by Employment Status - 31.12.2020 -**

| 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                    | 17.349.926,91 €                                   | 10,15%                               | 442                        | 10,88%                                      | 35,85%               | 18,69%                  |
| Public Sector Employees           | 14.241.015,58 €                                   | 8,33%                                | 385                        | 9,48%                                       | 34,79%               | 35,38%                  |
| Other Employees                   | 82.660.190,23 €                                   | 48,33%                               | 1.786                      | 43,97%                                      | 41,72%               | 29,44%                  |
| Self-Employed                     | 9.288.798,01 €                                    | 5,43%                                | 220                        | 5,42%                                       | 34,98%               | 36,62%                  |
| Other (Pensioners, Students, ...) | 27.150.740,05 €                                   | 15,88%                               | 773                        | 19,03%                                      | 32,42%               | 19,57%                  |
| unknown                           | 20.325.264,38 €                                   | 11,89%                               | 456                        | 11,23%                                      | 39,83%               | 30,56%                  |
| <b>TOTAL</b>                      | <b>171.015.935,16 €</b>                           | <b>100%</b>                          | <b>4.062</b>               | <b>100%</b>                                 | <b>38,48%</b>        | <b>27,79%</b>           |

BHW Bausparkasse AG

**Pool Distribution by Occupation Status - 31.12.2020 -**

| <b>Occupation Status</b> | <b>Aggregated Securitized Balance (Protected Amount)</b> | <b>Percent of Total Securitized Balance</b> | <b>Number of Reference Claims</b> | <b>Percent of Total Number of Reference Claims</b> | <b>Weighted Average LTV</b> | <b>Percentage East Germany</b> |
|--------------------------|--|---|-----------------------------------|--|-----------------------------|--------------------------------|
| Owner Occupied           | 140.413.242,96 €   | 82,11%                                      | 3.309                             | 81,46%   | 37,91%                      | 26,83%                         |
| Non-Owner Occupied       | 29.313.698,83 €  | 17,14%                                      | 725                               | 17,85%   | 41,18%                      | 32,36%                         |
| unknown                  | 1.288.993,37 €   | 0,75%                                       | 28                                | 0,69%  |                             |                                |
| <b>TOTAL</b>             | <b>171.015.935,16 €</b>                                  | <b>100%</b>                                 | <b>4.062</b>                      | <b>100%</b>  | <b>38,48%</b>               | <b>27,79%</b>                  |

BHW Bausparkasse AG

**Pool Distribution by Amortisation Type - 31.12.2020 -**

| Amortisation Type | Aggregated<br>Securitized Balance<br>(Protected<br>Amount) | Percent of<br>Total<br>Securitized<br>Balance | Number of<br>Reference<br>Claims | Percent of<br>Total<br>Number of<br>Reference<br>Claims | Weighted<br>Average LTV | Percentage<br>East<br>Germany |
|-------------------|--|---|----------------------------------|---|-------------------------|-------------------------------|
| Bullet            | 105.567.523,75 €   | 61,73%  | 1.986                            | 48,89%  | 42,69%                  | 26,67%                        |
| Annuity           | 65.448.411,41 €  | 38,27%  | 2.076                            | 51,11%  | 31,71%                  | 29,03%                        |
| Amortising        | 0,00 €   |   | 0                                | 0,00%   |                         |                               |
| <b>TOTAL</b>      | <b>171.015.935,16 €</b>                                    | <b>100%</b>                                   | <b>4.062</b>                     | <b>100%</b>   | <b>38,48%</b>           | <b>27,79%</b>                 |

BHW Bausparkasse AG

**Pool Distribution by Seasoning - 31.12.2020 -**

| Seasoning<br>(in months) | Aggregated<br>Securitized<br>Balance<br>(Protected | Percent of<br>Total<br>Securitize<br>d Balance | Number<br>of<br>Reference<br>Claims | Percent of Total<br>Number of<br>Reference<br>Claims | Weighted Average<br>LTV | Percentage<br>East<br>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                     | 171.015.935,16 €                                   | 100,00%  | 4.062                               | 100,00%  | 38,48%                  | 27,79%                        |
| <b>TOTAL</b>             | <b>171.015.935,16 €</b>                            | <b>100%</b>                                    | <b>4.062</b>                        | <b>100%</b>  | <b>38,48%</b>           | <b>27,79%</b>                 |

Original weighted average current Seasoning = 32,89  
 Weighted average current Seasoning = 207,67  
 Maximum current Seasoning = 325,30  
 Minimum current Seasoning = 112,00

BHW Bausparkasse AG

**Pool Distribution by Remaining Term to next Reset Date - 31.12.2020 -**

| Next Reset Date<br>(in months) | Aggregated<br>Securitized<br>Balance<br>(Protected) | Percent of Total<br>Securitized Balance | Number of<br>Reference Claims | Percent of Total<br>Number of<br>Reference<br>Claims | Weighted Average<br>LTV | Percentage<br>East Germany |
|--------------------------------|---|---|-------------------------------|--|-------------------------|----------------------------|
| >= <= 48                       | 143.691.112,02 €                                    | 84,02%                                  | 3.342                         | 82,27%   | 39,07%                  | 28,68%                     |
| > 48 <= 51                     | 9.919.534,65 €                                      | 5,80%                                   | 230                           | 5,66%  | 38,55%                  | 15,58%                     |
| > 51 <= 54                     | 2.661.022,24 €                                      | 1,56%                                   | 74                            | 1,82%  | 34,36%                  | 32,52%                     |
| > 54 <= 57                     | 657.394,53 €  | 0,38%                                   | 18                            | 0,44%  | 36,46%                  | 26,91%                     |
| > 57 <= 60                     | 646.355,23 €  | 0,38%                                   | 15                            | 0,37%  | 37,58%                  | 31,83%                     |
| > 60 <= 63                     | 222.580,23 €  | 0,13%                                   | 8                             | 0,20%  | 26,49%                  | 13,33%                     |
| > 63 <= 66                     | 646.162,46 €  | 0,38%                                   | 22                            | 0,54%  | 27,11%                  | 24,67%                     |
| > 66 <= 69                     | 342.070,80 €  | 0,20%                                   | 10                            | 0,25%  | 35,83%                  | 5,39%                      |
| > 69 <= 72                     | 493.755,36 €  | 0,29%                                   | 17                            | 0,42%  | 34,68%                  | 48,00%                     |
| > 72 <= 75                     | 649.931,81 €  | 0,38%                                   | 21                            | 0,52%  | 34,00%                  | 12,37%                     |
| > 75 <= 78                     | 397.856,07 €  | 0,23%                                   | 13                            | 0,32%  | 28,30%                  | 38,30%                     |
| > 78 <= 81                     | 383.599,83 €  | 0,22%                                   | 16                            | 0,39%  | 25,93%                  | 18,38%                     |
| > 81 <= 84                     | 408.835,18 €  | 0,24%                                   | 14                            | 0,34%  | 36,00%                  | 30,70%                     |
| > 84 <= 87                     | 774.434,40 €  | 0,45%                                   | 25                            | 0,62%  | 26,72%                  | 20,50%                     |
| > 87 <= 90                     | 1.733.036,65 €                                      | 1,01%                                   | 40                            | 0,98%  | 34,20%                  | 18,86%                     |
| > 90 <= 93                     | 1.498.349,06 €                                      | 0,88%                                   | 39                            | 0,96%  | 29,97%                  | 36,79%                     |
| > 93 <= 96                     | 1.090.867,37 €                                      | 0,64%                                   | 33                            | 0,81%  | 38,22%                  | 24,04%                     |
| > 96 <= 99                     | 1.614.032,75 €                                      | 0,94%                                   | 36                            | 0,89%  | 33,71%                  | 36,23%                     |
| > 99 <= 102                    | 947.151,67 €  | 0,55%                                   | 23                            | 0,57%  | 37,58%                  | 26,12%                     |
| > 102 <= 105                   | 299.661,44 €  | 0,18%                                   | 12                            | 0,30%  | 28,28%                  | 8,28%                      |
| > 105 <= 108                   | 429.644,11 €  | 0,25%                                   | 16                            | 0,39%  | 34,24%                  | 19,32%                     |
| > 108 <= 111                   | 721.108,67 €  | 0,42%                                   | 20                            | 0,49%  | 28,31%                  | 10,46%                     |
| > 111 <= 114                   | 221.802,84 €  | 0,13%                                   | 6                             | 0,15%  | 44,57%                  | 11,89%                     |
| > 114 <= 117                   | 221.068,33 €  | 0,13%                                   | 7                             | 0,17%  | 35,37%                  | 29,45%                     |
| > 117 <= 120                   | 0,00 €  |   | 0                             | 0,00%  |                         |                            |
| > 120 <= 123                   | 145.837,36 €  | 0,09%                                   | 1                             | 0,02%  | 34,23%                  | 100,00%                    |
| > 123 <= 126                   | 0,00 €  |   | 0                             | 0,00%  |                         |                            |
| > 126 <= 129                   | 0,00 €  |   | 0                             | 0,00%  |                         |                            |
| > 129 <= 132                   | 48.882,95 €   | 0,03%                                   | 1                             | 0,02%  | 14,09%                  |                            |
| > 132 <= 135                   | 0,00 €  |   | 0                             | 0,00%  |                         |                            |
| > 135 <= 138                   | 0,00 €  |   | 0                             | 0,00%  |                         |                            |
| > 138 <= 141                   | 0,00 €  |   | 0                             | 0,00%  |                         |                            |
| > 141 <= 144                   | 0,00 €  |   | 0                             | 0,00%  |                         |                            |
| > 144 <= 147                   | 47.077,48 €   | 0,03%                                   | 2                             | 0,05%  | 41,59%                  |                            |
| > 147 <= 150                   | 0,00 €  |   | 0                             | 0,00%  |                         |                            |
| > 150 <= 153                   | 0,00 €  |   | 0                             | 0,00%  |                         |                            |
| > 153 <= 156                   | 0,00 €  |   | 0                             | 0,00%  |                         |                            |
| > 156 <= 159                   | 102.769,67 €  | 0,06%                                   | 1                             | 0,02%  | 79,85%                  | 100,00%                    |
| > 159 <= 1000<br>variable      | 0,00 €  |   | 0                             | 0,00%  |                         |                            |
| <b>TOTAL</b>                   | <b>171.015.935,16 €</b>                             | <b>100%</b>                             | <b>4.062</b>                  | <b>100%</b>  | <b>38,48%</b>           | <b>27,79%</b>              |

Original weighted average current Term to Reset = 78,38  
 Weighted average current Term to Reset = 36,01  
 Maximum current Term to Reset = 159,00  
 Minimum current Term to Reset = 0,03