



PROVIDE BLUE 2005 - 2 PLC - Investor Notification

Determination Date :	13.01.2022		
Reference Period :	01.10.2021	-	31.12.2021
Interest Period on Notes :	08.11.2021	-	06.02.2022
Fixed Euribor :	-0,56800%		

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			152.557.648,99
Scheduled principal received		5.063.045,10	
Unscheduled principal received / prepayments / Unjustified Loss Allocation		2.886.452,17	
thereof removals		0,00	
Total principal available for distribution			7.949.497,27
Current period Realised Loss		0,00	
Current period Estimated Loss		0,00	
Current period Additional Loss		0,00	
Cumulative Realised Loss		10.196.997,56	
Cumulative Estimated Loss		4.320.360,52	
Cumulative Additional Loss		3.588.487,00	
Current period Unjustified Loss Allocation/Late Recoveries of Realised Losses		50,85	
Current period Unjustified Loss Allocation/Late Recoveries of Estimated Losses		9.200,00	
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			7.940.246,42
Ending Aggregate Principal Balance			144.617.402,57
Cumulative Realised Loss/Estimated Loss/Additional Loss		18.105.845,08	
CPR	7,36%		

Remittance Outstanding Threshold Amount			
Initial aggregate Outstanding Threshold Amount	0,61%		21.200.000,00
Beginning aggregate Outstanding Threshold Amount	24,50%		3.084.904,07
Current period Realised Loss/ current period Unjustified Loss Allocation		-50,85	
Current period Estimated Loss/ Additional Loss		-9.200,00	
Ending aggregate Outstanding Threshold Amount	30,33%		3.094.154,92

Remittance Realised Loss			
Number and Protected Amount +Accrued Interest + Enforcement Costs of loans	526		35.791.310,75
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)			17.859.045,08

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

Determination Date: 13.01.2022
Payment Date: 07.02.2022
3 Month EURIBOR: -0,568%
Servicer: BHW Bausparkasse AG
Reporting Date: 07.01.2022
Early Redemption Date: 09.11.2015

Reference Pool Information			
Bullet and Annuity (Bausparfordarlehen, Festhypotheken und Tilgungshypotheiken)			
Beginning number of Reference Claims			3.697
Current period number of Reference Claims paid in full	-159		
Current period number of removals	0		
Aggregated number of Reference Claims paid in full / removals			-159
Added loans *			+ 14
Ending number of Reference Claims			3.524

* in case loan was splitted

Delinquency Status			
	Number of Reference Claims	Protected Amount	Overdue payments
0 months in Arrears	3.396	137.148.246,87	n.a.
0,01 - 0,99 months in Arrears	34	1.728.379,87	5.518,03
1 - 1,99 months in Arrears	32	1.769.060,87	13.564,58
2 - 2,99 months in Arrears	13	918.123,46	14.873,25
3 - 3,99 months in Arrears	3	178.129,04	3.094,98
4 - 4,99 months in Arrears	3	170.774,13	2.630,52
5 - 5,99 months in Arrears	0	0,00	0,00
6 - 11,99 months in Arrears	2	119.264,78	3.406,50
12+ months in Arrears	0	0,00	0,00
Delinquencies (greater 3 months)	8	468.167,95	9.132,00
Bankruptcy	41	2.585.423,55	5.418,06
Total	49	3.053.591,50	14.550,06

Defaulted Reference Claims			
	Number of Reference Claims	Protected Amount	Overdue payments
Current period Defaulted Reference Claims	0	0,00	0,00
Cumulative Defaulted Reference Claims	124	8.406.783,50	29.634,28
thereof normal performing again*	103	7.080.372,03	

* 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	162	10.200.268,26	38.630,52

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%	0,132%	0,00	0,00
E	9.506.699,70	155	2,20%	1,632%	253,02	39.218,10
Totals	9.506.699,70					39.218,10

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 4,18%
- 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:	13.01.2022	Current Interest Accrual Period	
Payment Date:	07.02.2022	Beginning	Ending
3 Month EURIBOR:	-0,568%	08.11.2021	06.02.2022
Number of days (act):	91		
Servicer:	BHW Bausparkasse AG		
Reporting Date:	07.01.2022		
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	0,1320%	0,00	0,00	0,00	0,00	0,00	0,00	A0GHZU	DE000A0GHZU5
E	15.500.000,00	9.506.699,70	1,6320%	2.400.586,36	39.218,10	0,00	2.439.804,46	0,00	7.106.113,34	A0GHZV	DE000A0GHZV3
Totals CLN	155.900.000,00	9.506.699,70		2.400.586,36	39.218,10	0,00	2.439.804,46	0,00	7.106.113,34		

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	61.333,55	15.487,65	253,02	15.740,67	0,00	45.845,90	07.08.2052	BB	BB	BB	BBB+

Determination Date: 13.01.2022
Payment Date: 07.02.2022
3 Month EURIBOR: -0,56800%
Servicer: BHW Bausparkasse AG
Reporting Date: 07.01.2022
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	75,50%	9.506.699,70	0,00	0,00	2.400.586,36	2.400.586,36	0,00	0,00	7.106.113,34	69,67%
Threshold	21.200.000,00	24,50%	3.084.904,07	0,00	0,00	0,00	0,00	9.250,85	0,00	3.094.154,92	30,33%
Totals	3.461.683.358,99	100%	12.591.603,77	0,00	0,00	2.400.586,36	2.400.586,36	9.250,85	0,00	10.200.268,26	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%	24,50%	30,33%

Determination Date: 13.01.2022
Payment Date: 07.02.2022
3 Month EURIBOR: -0,56800%
Servicer: BHW Bausparkasse AG
Reporting Date: 07.01.2022
Early Redemption Date: 09.11.2015

Pool Distribution by Outstanding Balance - 31.12.2021 -

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	2.492.989,59 €	1,72%	434	12,32%	15,07%	26,20%
>= 10.000 < 20.000	8.370.072,95 €	5,79%	557	15,81%	20,20%	27,72%
>= 20.000 < 30.000	14.622.368,21 €	10,11%	588	16,69%	26,72%	29,73%
>= 30.000 < 40.000	18.717.301,51 €	12,94%	537	15,24%	28,89%	28,42%
>= 40.000 < 50.000	16.501.829,42 €	11,41%	370	10,50%	32,41%	29,92%
>= 50.000 < 60.000	14.346.474,65 €	9,92%	263	7,46%	37,95%	25,95%
>= 60.000 < 70.000	13.273.029,54 €	9,18%	206	5,85%	41,02%	32,28%
>= 70.000 < 80.000	13.174.663,80 €	9,11%	176	4,99%	41,83%	29,55%
>= 80.000 < 90.000	9.672.568,80 €	6,69%	114	3,23%	45,47%	27,41%
>= 90.000 < 100.000	7.281.454,56 €	5,03%	77	2,19%	47,56%	28,14%
>= 100.000 < 110.000	6.257.423,08 €	4,33%	60	1,70%	47,33%	28,59%
>= 110.000 < 120.000	5.015.246,90 €	3,47%	44	1,25%	50,29%	18,16%
>= 120.000 < 130.000	2.979.177,87 €	2,06%	24	0,68%	51,09%	8,41%
>= 130.000 < 140.000	1.731.944,05 €	1,20%	13	0,37%	51,55%	23,36%
>= 140.000 < 150.000	3.321.563,67 €	2,30%	23	0,65%	51,74%	22,11%
>= 150.000 < 160.000	2.784.067,19 €	1,93%	18	0,51%	52,77%	23,53%
>= 160.000 < 170.000	828.024,02 €	0,57%	5	0,14%	58,69%	
>= 170.000 < 180.000	1.047.994,41 €	0,72%	6	0,17%	51,57%	16,26%
>= 180.000 < 190.000	371.345,65 €	0,26%	2	0,06%	56,29%	50,96%
>= 190.000 < 200.000	391.990,64 €	0,27%	2	0,06%	62,18%	51,76%
>= 200.000 < 210.000	200.000,00 €	0,14%	1	0,03%	66,67%	
>= 210.000 < 220.000	0,00 €	0,00%				
>= 220.000 < 230.000	0,00 €	0,00%				
>= 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	262.535,12 €	0,18%	1		28,23%	
>= 270.000 < 280.000	271.336,94 €	0,19%	1	0,03%	46,78%	
>= 280.000 < 290.000	281.000,00 €	0,19%	1	0,03%		
>= 290.000 < 300.000	0,00 €	0,00%				
>= 300.000	421.000,00 €	0,29%	1	0,03%	45,12%	
TOTAL	144.617.402,57 €	100%	3.524	100%	37,47%	27,35%

Original weighted average current Outstanding Balance = 40.060,68 €
 Weighted average current Outstanding Balance = 41.037,86 €
 Maximum current Outstanding Balance = 421.000,00 €
 Minimum current Outstanding Balance = 0,03 €

BHW Bausparkasse AG

Pool Distribution by Region - 31.12.2021 -

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	5.228.800,17 €	3,62%	143	4,06%	35,02%
Hamburg	2.258.730,66 €	1,56%	49	1,39%	38,33%
Niedersachsen	15.813.944,31 €	10,94%	417	11,83%	37,81%
Bremen	948.942,77 €	0,66%	36	1,02%	33,16%
Nordrhein-Westfalen	32.469.945,17 €	22,45%	756	21,45%	37,46%
Hessen	14.079.432,46 €	9,74%	305	8,65%	36,07%
Rheinland-Pfalz	10.054.672,56 €	6,95%	217	6,16%	37,83%
Baden-Württemberg	12.791.709,07 €	8,85%	315	8,94%	36,11%
Bayern	7.584.068,10 €	5,24%	197	5,59%	34,32%
Saarland	1.317.893,35 €	0,91%	37	1,05%	39,67%
Berlin	3.559.338,84 €	2,46%	90	2,55%	35,83%
Brandenburg	9.932.480,65 €	6,87%	200	5,68%	40,80%
Mecklenburg-Vorpommern	5.986.883,54 €	4,14%	156	4,43%	38,39%
Sachsen	9.378.551,12 €	6,49%	244	6,92%	38,36%
Sachsen-Anhalt	8.521.673,52 €	5,89%	232	6,58%	40,42%
Thüringen	4.690.336,28 €	3,24%	130	3,69%	37,00%
unknown	0,00 €	0,00%			
TOTAL	144.617.402,57 €	100%	3.524	100%	37,47%

BHW Bausparkasse AG

Pool Distribution by LTV - 31.12.2021 -

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%	1.660.121,84 €	1,15%	242	6,87%	3,50%	17,43%
>= 5% < 10%	5.938.773,74 €	4,11%	357	10,13%	7,66%	19,46%
>= 10% < 15%	9.028.286,35 €	6,24%	359	10,19%	12,57%	25,41%
>= 15% < 20%	11.289.784,04 €	7,81%	345	9,79%	17,54%	25,72%
>= 20% < 25%	12.014.796,87 €	8,31%	309	8,77%	22,50%	29,10%
>= 25% < 30%	13.331.390,83 €	9,22%	301	8,54%	27,50%	27,69%
>= 30% < 35%	13.367.473,84 €	9,24%	268	7,60%	32,34%	25,33%
>= 35% < 40%	13.519.950,45 €	9,35%	271	7,69%	37,41%	25,57%
>= 40% < 45%	11.961.088,61 €	8,27%	218	6,19%	42,07%	26,29%
>= 45% < 50%	11.147.702,00 €	7,71%	171	4,85%	47,19%	26,93%
>= 50% < 55%	10.396.909,54 €	7,19%	184	5,22%	52,63%	30,49%
>= 55% < 60%	11.704.479,89 €	8,09%	188	5,33%	57,49%	32,42%
>= 60% < 65%	9.444.520,94 €	6,53%	143	4,06%	61,67%	32,85%
>= 65% < 70%	4.356.287,26 €	3,01%	68	1,93%	66,77%	27,50%
>= 70% < 75%	1.619.070,61 €	1,12%	33	0,94%	71,57%	32,34%
>= 75% < 80%	1.760.122,38 €	1,22%	29	0,82%	77,56%	19,01%
>= 80% < 85%	649.360,04 €	0,45%	14	0,40%	80,00%	32,78%
>= 85% < 90%	0,00 €	0,00%				
>= 90% < 95%	0,00 €	0,00%				
>= 95%	0,00 €	0,00%				
Brigde Collateral	574.691,92 €	0,40%	13	0,37%		
n.a. 1)	852.591,42 €	0,59%	11	0,31%		
TOTAL	144.617.402,57 €	100%	3.524	100%	37,47%	27,35%

Original weighted average LTV = 52,02%
 Weighted average current LTV = 37,47%
 Maximum current LTV = 80,00%
 Minimum current LTV = 0,03%

1) Loans secured by substitutional collateral or temporary collateral

Pool Distribution by Interest Rate - 31.12.2021 -

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%	131.463.848,32 €	90,90%	3.248	92,17%	37,18%	26,51%
>= 4,25% <= 4,50%	2.812.937,19 €	1,95%	60	1,70%	39,38%	31,58%
>= 4,50% <= 4,75%	2.877.874,31 €	1,99%	65	1,84%	35,23%	36,78%
>= 4,75% <= 5,00%	2.180.239,46 €	1,51%	43	1,22%	44,16%	33,05%
>= 5,00% <= 5,25%	2.117.273,55 €	1,46%	43	1,22%	38,14%	46,58%
>= 5,25% <= 5,50%	1.365.653,08 €	0,94%	30	0,85%	41,97%	22,76%
>= 5,50% <= 5,75%	1.268.505,83 €	0,88%	24	0,68%	42,06%	30,95%
>= 5,75% <= 6,00%	370.761,10 €	0,26%	5	0,14%	47,92%	74,46%
>= 6,00% <= 6,25%	144.970,97 €	0,10%	5	0,14%	20,96%	8,57%
>= 6,25% <= 6,50%	15.338,76 €	0,01%	1	0,03%		
>= 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	144.617.402,57 €	100%	3.524	100%	37,47%	27,35%

Original weighted average Interest Rate = 4,91%
 Weighted average current Interest Rate = 2,97%
 Maximum current Interest Rate = 6,50%
 Minimum current Interest Rate = 0,70%

BHW Bausparkasse AG

Pool Distribution by Prior Ranking Charges - 31.12.2021 -

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	9.140.932,91 €	6,32%	169	4,80%	0,00 €	29,48%	18,86%
Mortgages subject prior ranking charges	134.049.186,32 €	92,69%	3.331	94,52%	58.193.670,91 €	38,41%	27,92%
n.a.	1.427.283,34 €	0,99%	24	0,68%			
TOTAL	144.617.402,57 €	100%	3.524	100%	58.193.670,91 €	37,84%	27,35%

BHW Bausparkasse AG

Pool Distribution by Prior Ranking Charges (as adjusted) - 31.12.2021 -

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	111.705.421,41 €	77,24%	2.531	71,82%	0,00 €	35,41%	28,69%
Mortgages subject prior ranking charges	31.484.697,82 €	21,77%	969	27,50%	55.868.499,83 €	44,77%	22,57%
n.a.	1.427.283,34 €	0,99%	24	0,68%			
TOTAL	144.617.402,57 €	100%	3.524	100%	55.868.499,83 €	37,47%	27,35%

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 - 31.12.2021 -

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	88.688.643,52 €	61,33%	2.138	60,67%	37,30%	29,77%
Two-Family House	16.004.114,19 €	11,07%	400	11,35%	33,82%	21,93%
Multi-Family House	11.547.312,56 €	7,98%	225	6,38%	34,98%	29,90%
Holiday Property	425.933,86 €	0,29%	9	0,26%	44,42%	57,74%
Prefabricated House (Fertighaus)	3.516.049,34 €	2,43%	56	1,59%	38,25%	22,19%
Apartment (Eigentumswohnung)	23.042.858,88 €	15,93%	669	18,98%	41,63%	20,42%
Building land	36.897,53 €	0,03%	1	0,03%	33,00%	100,00%
Other Properties	0,00 €		0			
Unkown	1.355.592,69 €	0,94%	26	0,74%		
TOTAL	144.617.402,57 €	100%	3.524	100%	37,47%	27,35%

BHW Bausparkasse AG

Pool Distribution by Employment Status - 31.12.2021 -

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	13.799.423,71 €	9,54%	376	10,67%	34,61%	19,90%
Public Sector Employees	11.220.001,29 €	7,76%	316	8,97%	33,80%	35,36%
Other Employees	70.665.254,72 €	48,86%	1.562	44,32%	40,62%	29,07%
Self-Employed	7.880.135,87 €	5,45%	187	5,31%	35,44%	36,81%
Other (Pensioners, Students, ...)	23.975.240,78 €	16,58%	681	19,32%	31,72%	18,14%
unknown	17.077.346,20 €	11,81%	402	11,41%	38,13%	29,65%
TOTAL	144.617.402,57 €	100%	3.524	100%	37,47%	27,35%

BHW Bausparkasse AG

Pool Distribution by Occupation Status - 31.12.2021 -

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	119.284.463,46 €	82,48%	2.888	81,95%	36,86%	26,40%
Non-Owner Occupied	24.102.301,84 €	16,67%	612	17,37%	40,45%	32,00%
unknown	1.230.637,27 €	0,85%	24	0,68%		
TOTAL	144.617.402,57 €	100%	3.524	100%	37,47%	27,35%

BHW Bausparkasse AG

Pool Distribution by Amortisation Type - 31.12.2021 -

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	89.192.538,72 €	61,67%	1.692	48,01%	41,71%	25,93%
Annuity	55.424.863,85 €	38,33%	1.832	51,99%	30,65%	28,99%
Amortising	0,00 €		0	0,00%		
TOTAL	144.617.402,57 €	100%	3.524	100%	37,47%	27,35%

BHW Bausparkasse AG

Pool Distribution by Seasoning - 31.12.2021 -

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	144.617.402,57 €	100,00%	3.524	100,00%	37,47%	27,35%
TOTAL	144.617.402,57 €	100%	3.524	100%	37,47%	27,35%

Original weighted average current Seasoning = 32,89
 Weighted average current Seasoning = 219,08
 Maximum current Seasoning = 337,30
 Minimum current Seasoning = 112,00

BHW Bausparkasse AG

Pool Distribution by Remaining Term to next Reset Date - 31.12.2021 -

Next Reset Date (in months)	Aggregated Securitized Balance (Protected)	Percent of Total Securitized Balance	Number of Reference Claims	Percent of Total Number of Reference Claims	Weighted Average LTV	Percentage East Germany
>= <= 48	130.592.022,50 €	90,30%	3.107	88,17%	38,05%	27,40%
> 48 <= 51	419.444,66 €	0,29%	11	0,31%	32,48%	19,26%
> 51 <= 54	861.560,48 €	0,60%	28	0,79%	28,01%	17,57%
> 54 <= 57	658.403,03 €	0,46%	18	0,51%	41,77%	37,91%
> 57 <= 60	378.932,40 €	0,26%	14	0,40%	31,45%	43,05%
> 60 <= 63	529.285,04 €	0,37%	20	0,57%	29,33%	11,71%
> 63 <= 66	396.279,93 €	0,27%	14	0,40%	25,70%	34,67%
> 66 <= 69	332.517,30 €	0,23%	16	0,45%	21,78%	10,28%
> 69 <= 72	384.047,39 €	0,27%	14	0,40%	35,11%	29,91%
> 72 <= 75	694.194,21 €	0,48%	23	0,65%	24,62%	18,16%
> 75 <= 78	1.593.166,36 €	1,10%	38	1,08%	33,04%	18,89%
> 78 <= 81	1.374.013,55 €	0,95%	39	1,11%	28,55%	38,26%
> 81 <= 84	1.082.935,20 €	0,75%	34	0,96%	40,05%	24,79%
> 84 <= 87	1.542.180,07 €	1,07%	38	1,08%	31,24%	37,52%
> 87 <= 90	911.925,08 €	0,63%	24	0,68%	35,77%	25,43%
> 90 <= 93	302.731,52 €	0,21%	13	0,37%	26,27%	14,96%
> 93 <= 96	382.292,16 €	0,26%	15	0,43%	34,01%	19,49%
> 96 <= 99	608.001,01 €	0,42%	17	0,48%	26,12%	6,82%
> 99 <= 102	183.073,15 €	0,13%	5	0,14%	41,38%	
> 102 <= 105	194.243,50 €	0,13%	6	0,17%	35,60%	24,00%
> 105 <= 108	166.439,67 €	0,12%	7	0,20%	24,46%	
> 108 <= 111	425.054,11 €	0,29%	10	0,28%	29,41%	49,69%
> 111 <= 114	132.614,48 €	0,09%	3	0,09%	37,12%	100,00%
> 114 <= 117	198.282,15 €	0,14%	4	0,11%	27,13%	
> 117 <= 120	40.314,73 €	0,03%	1	0,03%	11,62%	
> 120 <= 123	0,00 €		0	0,00%		
> 123 <= 126	0,00 €		0	0,00%		
> 126 <= 129	0,00 €		0	0,00%		
> 129 <= 132	0,00 €		0	0,00%		
> 132 <= 135	29.489,24 €	0,02%	1	0,03%	31,27%	
> 135 <= 138	0,00 €		0	0,00%		
> 138 <= 141	0,00 €		0	0,00%		
> 141 <= 144	0,00 €		0	0,00%		
> 144 <= 147	102.769,67 €	0,07%	1	0,03%	79,85%	100,00%
> 147 <= 150	0,00 €		0	0,00%		
> 150 <= 153	0,00 €		0	0,00%		
> 153 <= 156	0,00 €		0	0,00%		
> 156 <= 159	0,00 €		0	0,00%		
> 159 <= 1000 variable	101.189,98 € 0,00 €	0,07%	3 0	0,09% 0,00%	53,81%	84,84%
TOTAL	144.617.402,57 €	100%	3.524	100%	37,47%	27,35%

Original weighted average current Term to Reset = 78,38
 Weighted average current Term to Reset = 27,97
 Maximum current Term to Reset = 233,03
 Minimum current Term to Reset = 0,03