

## PROVIDE BLUE 2005 - 2 PLC - Investor Notification

<b>Determination Date :</b>	<b>14.04.2022</b>		
<b>Reference Period :</b>	<b>01.01.2022</b>	<b>-</b>	<b>31.03.2022</b>
<b>Interest Period on Notes :</b>	<b>07.02.2022</b>	<b>-</b>	<b>08.05.2022</b>
<b>Fixed Euribor :</b>	<b>-0,55100%</b>		

### The Bank and Servicer

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### Corporate Administrator

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### Program Sponsor

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

### Principal Paying Agent

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### The Issuer

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### Ratingagency

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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	
<b>Initial Aggregate Principal Balance</b>		<b>3.461.683.358,99</b>
<b>Beginning Aggregate Principal Balance</b>		<b>144.617.402,57</b>
Scheduled principal received	6.293.154,60	
Unscheduled principal received / prepayments / Unjustified Loss Allocation	2.310.767,27	
thereof removals	0,00	
<b>Total principal available for distribution</b>		<b>8.603.921,87</b>
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	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	
<b>Net principal repayment</b>		<b>8.603.921,87</b>
<b>Ending Aggregate Principal Balance</b>		<b>136.013.480,70</b>
Cumulative Realised Loss/Estimated Loss/Additional Loss	18.105.845,08	
CPR	6,24%	

Remittance Outstanding Threshold Amount			
Initial aggregate Outstanding Threshold Amount	0,61%		21.200.000,00
Beginning aggregate Outstanding Threshold Amount	30,33%		3.094.154,92
Current period Realised Loss/ current period Unjustified Loss Allocation		0,00	
Current period Estimated Loss/ Additional Loss		0,00	
<b>Ending aggregate Outstanding Threshold Amount</b>	<b>33,51%</b>		<b>3.094.154,92</b>

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	
<b>Total Realised Loss (including Realised Losses, Additional Losses and related Estimated Losses)</b>		<b>17.859.045,08</b>

<b>Pool-factor:</b>	<b>0,00000000</b>
<b>A+ Reduction Factor:</b>	<b>0,00015220</b>

Determination Date: 14.04.2022  
 Payment Date: 09.05.2022  
 3 Month EURIBOR: -0,551%  
 Servicer: BHW Bausparkasse AG  
 Reporting Date: 08.04.2022  
 Early Redemption Date: 09.11.2015

Reference Pool Information		
Bullet and Annuity (Bausparfordarlehen, Festhypotheken und Tilgungshypothen)		
Beginning number of Reference Claims		3.524
Current period number of Reference Claims paid in full	-168	
Current period number of removals	0	
Aggregated number of Reference Claims paid in full / removals		-168
Added loans *		+ 9
<b>Ending number of Reference Claims</b>		<b>3.347</b>

\* in case loan was splitted

Delinquency Status			
	Number of Reference Claims	Protected Amount	Overdue payments
0 months in Arrears	3.230	129.053.747,51	n.a.
0,01 - 0,99 months in Arrears	29	1.594.535,77	6.635,71
1 - 1,99 months in Arrears	31	1.740.322,95	14.337,13
2 - 2,99 months in Arrears	13	817.683,53	11.979,13
3 - 3,99 months in Arrears	1	119.946,49	1.868,75
4 - 4,99 months in Arrears	3	169.970,88	2.630,52
5 - 5,99 months in Arrears	0	0,00	0,00
6 - 11,99 months in Arrears	2	115.292,73	3.592,80
12+ months in Arrears	0	0,00	0,00
<b>Delinquencies (greater 3 months)</b>	<b>6</b>	<b>405.210,10</b>	<b>8.092,07</b>
Bankruptcy	38	2.401.980,84	1.426,51
<b>Total</b>	<b>44</b>	<b>2.807.190,94</b>	<b>9.518,58</b>

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	111	7.704.424,29	25.168,16
thereof normal performing again*	91	6.430.161,50	

\* 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	141	9.233.160,98	33.171,39

## 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%	0,149%	0,00	<b>0,00</b>
E	7.106.113,34	155	2,20%	1,649%	191,10	<b>29.620,50</b>
<b>Totals</b>	<b>7.106.113,34</b>					<b>29.620,50</b>

#### Triggers:

- 1) Time Call: 07.11.2013
- 2) Clean up call: Reduction of Aggregate Principal Balance to less than 10% of the Initial Aggregate Principal Balance, currently 3,93%
- 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>	14.04.2022	<b>Current Interest Accrual Period</b>	
<b>Payment Date:</b>	09.05.2022	<b>Beginning</b>	<b>Ending</b>
<b>3 Month EURIBOR:</b>	-0,551%	07.02.2022	08.05.2022
<b>Number of days (act):</b>	91		
<b>Servicer:</b>	BHW Bausparkasse AG		
<b>Reporting Date:</b>	08.04.2022		
<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	0,1490%	0,00	0,00	0,00	0,00	0,00	0,00	A0GHZU	DE000A0GHZU5
E	15.500.000,00	7.106.113,34	1,6490%	967.107,28	29.620,50	0,00	996.727,78	0,00	6.139.006,06	A0GHZV	DE000A0GHZV3
<b>Totals CLN</b>	155.900.000,00	7.106.113,34		967.107,28	29.620,50	0,00	996.727,78	0,00	6.139.006,06		

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	45.845,89	6.239,40	191,10	6.430,50	0,00	39.606,49	07.08.2052	BB	BB	BB	BBB+

**Determination Date:** 14.04.2022  
**Payment Date:** 09.05.2022  
**3 Month EURIBOR:** -0,55100%  
**Servicer:** BHW Bausparkasse AG  
**Reporting Date:** 08.04.2022  
**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	69,67%	7.106.113,34	0,00	0,00	967.107,28	967.107,28	0,00	0,00	6.139.006,06	66,49%
Threshold	21.200.000,00	30,33%	3.094.154,92	0,00	0,00	0,00	0,00	0,00	0,00	3.094.154,92	33,51%
<b>Totals</b>	<b>3.461.683.358,99</b>	<b>100%</b>	<b>10.200.268,26</b>	<b>0,00</b>	<b>0,00</b>	<b>967.107,28</b>	<b>967.107,28</b>	<b>0,00</b>	<b>0,00</b>	<b>9.233.160,98</b>	<b>100%</b>

<b>Credit Enhancement</b> (based on Ending Class Principal Amount)			
Class	Initial Percentage	Beginning Percentage	Ending Percentage
A+	5,10%	100%	100%
B	3,15%	100%	100%
C	1,94%	100%	100%
D	1,06%	100,00%	100,00%
E	0,61%	30,33%	33,51%

**Determination Date:** 14.04.2022  
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**3 Month EURIBOR:** -0,55100%  
**Servicer:** BHW Bausparkasse AG  
**Reporting Date:** 08.04.2022  
**Early Redemption Date:** 09.11.2015

**Pool Distribution by Outstanding Balance - 31.03.2022 -**

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	2.431.524,02 €	1,79%	427	12,76%	14,77%	25,48%
>= 10.000 < 20.000	8.181.180,47 €	6,01%	544	16,25%	19,79%	27,10%
>= 20.000 < 30.000	13.892.414,94 €	10,21%	557	16,64%	26,62%	29,83%
>= 30.000 < 40.000	17.532.865,82 €	12,89%	504	15,06%	28,76%	27,30%
>= 40.000 < 50.000	15.127.901,54 €	11,12%	340	10,16%	32,48%	30,31%
>= 50.000 < 60.000	13.193.597,52 €	9,70%	242	7,23%	38,24%	27,66%
>= 60.000 < 70.000	13.090.690,67 €	9,62%	203	6,07%	39,86%	30,09%
>= 70.000 < 80.000	11.961.199,34 €	8,79%	160	4,78%	41,54%	28,59%
>= 80.000 < 90.000	9.423.797,97 €	6,93%	111	3,32%	44,93%	29,06%
>= 90.000 < 100.000	6.347.799,34 €	4,67%	67	2,00%	47,24%	23,42%
>= 100.000 < 110.000	6.136.564,32 €	4,51%	59	1,76%	48,65%	25,94%
>= 110.000 < 120.000	4.915.163,18 €	3,61%	43	1,28%	49,90%	18,41%
>= 120.000 < 130.000	2.753.627,12 €	2,02%	22	0,66%	51,36%	13,67%
>= 130.000 < 140.000	1.477.807,99 €	1,09%	11	0,33%	50,48%	18,18%
>= 140.000 < 150.000	3.031.382,15 €	2,23%	21	0,63%	50,89%	24,11%
>= 150.000 < 160.000	2.621.918,15 €	1,93%	17	0,51%	54,71%	23,48%
>= 160.000 < 170.000	1.172.497,67 €	0,86%	7	0,21%	55,75%	14,46%
>= 170.000 < 180.000	532.418,59 €	0,39%	3	0,09%	49,06%	
>= 180.000 < 190.000	369.248,85 €	0,27%	2	0,06%	55,97%	50,91%
>= 190.000 < 200.000	389.383,64 €	0,29%	2	0,06%	61,93%	51,42%
>= 200.000 < 210.000	200.000,00 €	0,15%	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	258.213,47 €	0,19%	1	0,03%	27,76%	
>= 260.000 < 270.000	0,00 €	0,00%				
>= 270.000 < 280.000	270.283,94 €	0,20%	1	0,03%	46,60%	
>= 280.000 < 290.000	281.000,00 €	0,21%	1	0,03%		
>= 290.000 < 300.000	0,00 €	0,00%				
>= 300.000	421.000,00 €	0,31%	1	0,03%	45,12%	
<b>TOTAL</b>	<b>136.013.480,70 €</b>	<b>100%</b>	<b>3.347</b>	<b>100%</b>	<b>37,26%</b>	<b>26,98%</b>

Original weighted average current Outstanding Balance = 40.060,68 €  
 Weighted average current Outstanding Balance = 40.637,43 €  
 Maximum current Outstanding Balance = 421.000,00 €  
 Minimum current Outstanding Balance = 0,03 €

BHW Bausparkasse AG

**Pool Distribution by Region - 31.03.2022 -**

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	4.856.906,85 €	3,57%	135	4,03%	34,80%
Hamburg	2.161.182,28 €	1,59%	47	1,40%	37,64%
Niedersachsen	14.891.460,53 €	10,95%	398	11,89%	37,64%
Bremen	934.761,44 €	0,69%	36	1,08%	33,63%
Nordrhein-Westfalen	30.997.320,50 €	22,79%	727	21,72%	37,17%
Hessen	13.445.649,80 €	9,89%	294	8,78%	36,08%
Rheinland-Pfalz	9.612.607,44 €	7,07%	209	6,24%	37,69%
Baden-Württemberg	11.699.433,39 €	8,60%	290	8,66%	35,66%
Bayern	7.110.827,26 €	5,23%	187	5,59%	34,26%
Saarland	1.304.069,22 €	0,96%	37	1,11%	39,44%
Berlin	3.405.740,82 €	2,50%	87	2,60%	35,37%
Brandenburg	9.128.559,40 €	6,71%	185	5,53%	40,38%
Mecklenburg-Vorpommern	5.641.614,41 €	4,15%	151	4,51%	37,93%
Sachsen	8.785.068,50 €	6,46%	234	6,99%	38,23%
Sachsen-Anhalt	7.656.482,44 €	5,63%	207	6,18%	40,72%
Thüringen	4.381.796,42 €	3,22%	123	3,67%	37,16%
unknown	0,00 €	0,00%			
<b>TOTAL</b>	<b>136.013.480,70 €</b>	<b>100%</b>	<b>3.347</b>	<b>100%</b>	<b>37,26%</b>

BHW Bausparkasse AG

**Pool Distribution by LTV - 31.03.2022 -**

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%	1.698.269,73 €	1,25%	247	7,38%	3,52%	16,87%
>= 5% < 10%	5.595.485,15 €	4,11%	334	9,98%	7,69%	18,77%
>= 10% < 15%	8.600.732,97 €	6,32%	348	10,40%	12,57%	25,73%
>= 15% < 20%	10.482.496,09 €	7,71%	327	9,77%	17,53%	26,87%
>= 20% < 25%	10.949.979,03 €	8,05%	285	8,52%	22,39%	25,60%
>= 25% < 30%	13.294.042,79 €	9,77%	297	8,87%	27,47%	28,02%
>= 30% < 35%	12.454.882,63 €	9,16%	252	7,53%	32,34%	25,25%
>= 35% < 40%	12.900.830,11 €	9,48%	262	7,83%	37,42%	26,59%
>= 40% < 45%	10.904.476,47 €	8,02%	200	5,98%	41,87%	25,70%
>= 45% < 50%	10.872.621,65 €	7,99%	167	4,99%	47,03%	26,15%
>= 50% < 55%	10.053.385,28 €	7,39%	173	5,17%	52,46%	29,31%
>= 55% < 60%	11.125.478,19 €	8,18%	174	5,20%	57,52%	33,52%
>= 60% < 65%	8.542.213,46 €	6,28%	132	3,94%	61,77%	30,04%
>= 65% < 70%	3.680.504,58 €	2,71%	59	1,76%	66,72%	28,31%
>= 70% < 75%	1.373.406,74 €	1,01%	28	0,84%	71,52%	33,74%
>= 75% < 80%	1.708.821,41 €	1,26%	27	0,81%	77,49%	19,53%
>= 80% < 85%	593.106,07 €	0,44%	13	0,39%	80,00%	30,39%
>= 85% < 90%	0,00 €	0,00%				
>= 90% < 95%	0,00 €	0,00%				
>= 95%	0,00 €	0,00%				
Brigde Collateral	400.792,84 €	0,29%	11	0,33%		
n.a. 1)	781.955,51 €	0,57%	11	0,33%		
<b>TOTAL</b>	<b>136.013.480,70 €</b>	<b>100%</b>	<b>3.347</b>	<b>100%</b>	<b>37,26%</b>	<b>26,98%</b>

Original weighted average LTV = 52,02%  
 Weighted average current LTV = 37,26%  
 Maximum current LTV = 80,00%  
 Minimum current LTV = 0,06%

1) Loans secured by substitutional collateral or temporary collateral



**Pool Distribution by Interest Rate - 31.03.2022 -**

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%	126.097.821,06 €	92,71%	3.150	94,11%	36,95%	26,25%
>= 4,25% <= 4,50%	2.028.950,67 €	1,49%	39	1,17%	39,51%	29,03%
>= 4,50% <= 4,75%	1.756.651,84 €	1,29%	36	1,08%	36,93%	41,63%
>= 4,75% <= 5,00%	1.569.736,04 €	1,15%	30	0,90%	47,53%	35,05%
>= 5,00% <= 5,25%	1.765.417,96 €	1,30%	35	1,05%	38,84%	51,17%
>= 5,25% <= 5,50%	1.295.060,11 €	0,95%	28	0,84%	41,89%	23,39%
>= 5,50% <= 5,75%	995.971,65 €	0,73%	19	0,57%	39,97%	21,40%
>= 5,75% <= 6,00%	368.531,72 €	0,27%	5	0,15%	47,38%	74,49%
>= 6,00% <= 6,25%	120.000,89 €	0,09%	4	0,12%	20,89%	10,32%
>= 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%				
<b>TOTAL</b>	<b>136.013.480,70 €</b>	<b>100%</b>	<b>3.347</b>	<b>100%</b>	<b>37,26%</b>	<b>26,98%</b>

Original weighted average Interest Rate = 4,91%  
 Weighted average current Interest Rate = 2,93%  
 Maximum current Interest Rate = 6,50%  
 Minimum current Interest Rate = 0,70%

**Pool Distribution by Prior Ranking Charges - 31.03.2022 -**

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	8.659.897,22 €	6,37%	160	4,78%	0,00 €	29,87%	18,68%
Mortgages subject prior ranking charges	126.170.835,13 €	92,76%	3.165	94,56%	55.007.418,82 €	38,15%	27,55%
n.a.	1.182.748,35 €	0,87%	22	0,66%			
<b>TOTAL</b>	<b>136.013.480,70 €</b>	<b>100%</b>	<b>3.347</b>	<b>100%</b>	<b>55.007.418,82 €</b>	<b>37,62%</b>	<b>26,98%</b>

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**Pool Distribution by Prior Ranking Charges (as adjusted) - 31.03.2022 -**

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	105.576.653,68 €	77,62%	2.411	72,03%	0,00 €	35,27%	28,49%
Mortgages subject prior ranking charges	29.254.078,67 €	21,51%	914	27,31%	52.832.509,76 €	44,42%	21,54%
n.a.	1.182.748,35 €	0,87%	22	0,66%			
<b>TOTAL</b>	<b>136.013.480,70 €</b>	<b>100%</b>	<b>3.347</b>	<b>100%</b>	<b>52.832.509,76 €</b>	<b>37,26%</b>	<b>26,98%</b>

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

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**Pool Distribution by Property Type - 31.03.2022 -**

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	83.850.154,44 €	61,65%	2.038	60,89%	37,14%	29,32%
Two-Family House	15.279.566,33 €	11,23%	384	11,47%	33,49%	21,16%
Multi-Family House	10.660.781,13 €	7,84%	211	6,30%	35,12%	29,14%
Holiday Property	403.211,99 €	0,30%	8	0,24%	45,87%	60,16%
Prefabricated House (Fertighaus)	3.312.054,06 €	2,44%	54	1,61%	37,46%	18,36%
Apartment (Eigentumswohnung)	21.337.074,16 €	15,69%	627	18,73%	41,30%	21,27%
Building land	36.753,53 €	0,03%	1	0,03%	33,00%	100,00%
Other Properties	0,00 €		0			
Unkown	1.133.885,06 €	0,83%	24	0,72%		
<b>TOTAL</b>	<b>136.013.480,70 €</b>	<b>100%</b>	<b>3.347</b>	<b>100%</b>	<b>37,26%</b>	<b>26,98%</b>

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**Pool Distribution by Employment Status - 31.03.2022 -**

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	12.685.153,14 €	9,33%	357	10,67%	33,74%	19,84%
Public Sector Employees	10.722.267,49 €	7,88%	297	8,87%	34,11%	35,11%
Other Employees	66.258.286,57 €	48,71%	1.472	43,98%	40,44%	28,99%
Self-Employed	7.422.508,77 €	5,46%	179	5,35%	35,89%	36,57%
Other (Pensioners, Students, ...)	22.730.643,53 €	16,71%	658	19,66%	31,23%	17,73%
unknown	16.194.621,20 €	11,91%	384	11,47%	38,21%	27,78%
<b>TOTAL</b>	<b>136.013.480,70 €</b>	<b>100%</b>	<b>3.347</b>	<b>100%</b>	<b>37,26%</b>	<b>26,98%</b>

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**Pool Distribution by Occupation Status - 31.03.2022 -**

<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	112.480.112,38 €	82,70%	2.744	81,98%	36,63%	26,15%
Non-Owner Occupied	22.523.135,42 €	16,56%	581	17,36%	40,39%	31,11%
unknown	1.010.232,90 €	0,74%	22	0,66%		
<b>TOTAL</b>	<b>136.013.480,70 €</b>	<b>100%</b>	<b>3.347</b>	<b>100%</b>	<b>37,26%</b>	<b>26,98%</b>

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**Pool Distribution by Amortisation Type - 31.03.2022 -**

Amortisation Type	Aggregated Securitised Balance (Protected Amount)	Percent of Total Securitised Balance	Number of Reference Claims	Percent of Total Number of Reference Claims	Weighted Average LTV	Percentage East Germany
Bullet	83.635.750,29 €	61,49%	1.588	47,45%	41,60%	25,67%
Annuity	52.377.730,41 €	38,51%	1.759	52,55%	30,30%	28,55%
Amortising	0,00 €		0	0,00%		
<b>TOTAL</b>	<b>136.013.480,70 €</b>	<b>100%</b>	<b>3.347</b>	<b>100%</b>	<b>37,26%</b>	<b>26,98%</b>

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**Pool Distribution by Seasoning - 31.03.2022 -**

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	136.013.480,70 €	100,00%	3.347	100,00%	37,26%	26,98%
<b>TOTAL</b>	<b>136.013.480,70 €</b>	<b>100%</b>	<b>3.347</b>	<b>100%</b>	<b>37,26%</b>	<b>26,98%</b>

Original weighted average current Seasoning = 32,89

Weighted average current Seasoning = 221,73

Maximum current Seasoning = 340,30

Minimum current Seasoning = 112,00

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**Pool Distribution by Remaining Term to next Reset Date - 31.03.2022 -**

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	121.634.595,23 €	89,43%	2.910	86,94%	37,97%	27,02%
> 48 <= 51	828.043,33 €	0,61%	28	0,84%	27,66%	17,74%
> 51 <= 54	608.464,09 €	0,45%	17	0,51%	42,07%	40,61%
> 54 <= 57	742.550,14 €	0,55%	27	0,81%	27,25%	29,04%
> 57 <= 60	519.607,50 €	0,38%	20	0,60%	29,10%	11,64%
> 60 <= 63	366.266,81 €	0,27%	13	0,39%	26,31%	36,47%
> 63 <= 66	323.510,81 €	0,24%	16	0,48%	21,40%	10,36%
> 66 <= 69	390.497,20 €	0,29%	15	0,45%	33,99%	28,73%
> 69 <= 72	648.526,53 €	0,48%	21	0,63%	24,03%	18,29%
> 72 <= 75	1.562.762,42 €	1,15%	38	1,14%	32,23%	18,83%
> 75 <= 78	1.351.241,57 €	0,99%	39	1,17%	28,34%	38,28%
> 78 <= 81	1.124.816,91 €	0,83%	35	1,05%	39,09%	23,42%
> 81 <= 84	1.501.135,50 €	1,10%	38	1,14%	30,53%	37,73%
> 84 <= 87	957.867,91 €	0,70%	25	0,75%	36,35%	23,81%
> 87 <= 90	267.986,70 €	0,20%	12	0,36%	27,47%	16,41%
> 90 <= 93	319.362,22 €	0,23%	15	0,45%	24,68%	
> 93 <= 96	598.318,42 €	0,44%	17	0,51%	25,78%	6,79%
> 96 <= 99	188.967,47 €	0,14%	6	0,18%	39,29%	
> 99 <= 102	258.629,82 €	0,19%	8	0,24%	33,74%	17,69%
> 102 <= 105	210.273,14 €	0,15%	8	0,24%	26,46%	
> 105 <= 108	417.073,49 €	0,31%	10	0,30%	28,81%	49,52%
> 108 <= 111	131.372,11 €	0,10%	3	0,09%	36,94%	100,00%
> 111 <= 114	195.891,83 €	0,14%	4	0,12%	26,90%	
> 114 <= 117	663.888,05 €	0,49%	18	0,54%	30,34%	39,93%
> 117 <= 120	0,00 €		0	0,00%		
> 120 <= 123	0,00 €		0	0,00%		
> 123 <= 126	0,00 €		0	0,00%		
> 126 <= 129	0,00 €		0	0,00%		
> 129 <= 132	28.917,68 €	0,02%	1	0,03%	30,67%	
> 132 <= 135	0,00 €		0	0,00%		
> 135 <= 138	0,00 €		0	0,00%		
> 138 <= 141	0,00 €		0	0,00%		
> 141 <= 144	102.769,67 €	0,08%	1	0,03%	79,85%	100,00%
> 144 <= 147	0,00 €		0	0,00%		
> 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	70.144,15 € 0,00 €	0,05%	2 0	0,06% 0,00%	54,30%	78,13%
<b>TOTAL</b>	<b>136.013.480,70 €</b>	<b>100%</b>	<b>3.347</b>	<b>100%</b>	<b>37,26%</b>	<b>26,98%</b>

Original weighted average current Term to Reset =	78,38
Weighted average current Term to Reset =	26,88
Maximum current Term to Reset =	182,03
Minimum current Term to Reset =	0,03