

PROVIDE BLUE 2005 - 2 PLC - Investor Notification

Determination Date :	13.07.2022		
Reference Period :	01.04.2022	-	30.06.2022
Interest Period on Notes :	09.05.2022	-	07.08.2022
Fixed Euribor :	-0,42100%		

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			136.013.480,70
Scheduled principal received		5.803.145,58	
Unscheduled principal received / prepayments / Unjustified Loss Allocation		3.799.029,22	
thereof removals		0,00	
Total principal available for distribution			9.602.174,80
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	
Net principal repayment			9.602.174,80
Ending Aggregate Principal Balance			126.411.305,90
Cumulative Realised Loss/Estimated Loss/Additional Loss		18.105.845,08	
CPR	10,71%		

Remittance Outstanding Threshold Amount			
Initial aggregate Outstanding Threshold Amount	0,61%		21.200.000,00
Beginning aggregate Outstanding Threshold Amount	33,51%		3.094.154,92
Current period Realised Loss/ current period Unjustified Loss Allocation		0,00	
Current period Estimated Loss/ Additional Loss		0,00	
Ending aggregate Outstanding Threshold Amount	44,76%		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: 13.07.2022
 Payment Date: 08.08.2022
 3 Month EURIBOR: -0,421%
 Servicer: BHW Bausparkasse AG
 Reporting Date: 07.07.2022
 Early Redemption Date: 09.11.2015

Reference Pool Information		
Bullet and Annuity (Bausparfordarlehen, Festhypotheken und Tilgungshypothen)		
Beginning number of Reference Claims		3.347
Current period number of Reference Claims paid in full	-178	
Current period number of removals	0	
Aggregated number of Reference Claims paid in full / removals		-178
Added loans *		+ 15
Ending number of Reference Claims		3.154

* in case loan was splitted

Delinquency Status			
	Number of Reference Claims	Protected Amount	Overdue payments
0 months in Arrears	3.058	120.621.713,08	n.a.
0,01 - 0,99 months in Arrears	25	1.308.202,03	6.151,40
1 - 1,99 months in Arrears	22	1.149.111,33	10.462,44
2 - 2,99 months in Arrears	9	669.453,77	10.490,50
3 - 3,99 months in Arrears	1	119.497,99	1.868,75
4 - 4,99 months in Arrears	4	228.190,63	3.894,54
5 - 5,99 months in Arrears	0	0,00	0,00
6 - 11,99 months in Arrears	1	85.695,76	2.583,09
12+ months in Arrears	0	0,00	0,00
Delinquencies (greater 3 months)	6	433.384,38	8.346,38
Bankruptcy	34	2.229.441,31	1.230,06
Total	40	2.662.825,69	9.576,44

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	81	5.974.357,42	22.733,74
thereof normal performing again*	64	4.783.328,91	

* 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	102	6.912.878,97	28.794,51

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%	0,279%	0,00	0,00
E	6.139.006,06	155	2,20%	1,779%	178,11	27.607,05
Totals	6.139.006,06					27.607,05

Triggers:

- 1) Time Call: 07.11.2013
- 2) Clean up call: Reduction of Aggregate Principal Balance to less than 10% of the Initial Aggregate Principal Balance, currently 3,65%
- 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:	13.07.2022	Current Interest Accrual Period	
Payment Date:	08.08.2022	Beginning	Ending
3 Month EURIBOR:	-0,421%	09.05.2022	07.08.2022
Number of days (act):	91		
Servicer:	BHW Bausparkasse AG		
Reporting Date:	07.07.2022		
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	0,2790%	0,00	0,00	0,00	0,00	0,00	0,00	A0GHZU	DE000A0GHZU5
E	15.500.000,00	6.139.006,06	1,7790%	2.320.282,01	27.607,05	0,00	2.347.889,06	0,00	3.818.724,05	A0GHZV	DE000A0GHZV3
Totals CLN	155.900.000,00	6.139.006,06		2.320.282,01	27.607,05	0,00	2.347.889,06	0,00	3.818.724,05		

Amounts per Unit (50.000 / 100.000)									Rating of the Notes			
Class	Note Principal Amount before Distribution	Principal Distribution	Interest Distribution	Total Distribution	Reduction of Note Principal Amount	Note Principal Amount after Distribution	Legal Maturity	S&P		Fitch		
								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	39.606,49	14.969,56	178,11	15.147,67	0,00	24.636,93	07.08.2052	BB	BB	BB	BBB+	

Determination Date: 13.07.2022
Payment Date: 08.08.2022
3 Month EURIBOR: -0,42100%
Servicer: BHW Bausparkasse AG
Reporting Date: 07.07.2022
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	66,49%	6.139.006,06	0,00	0,00	2.320.282,01	2.320.282,01	0,00	0,00	3.818.724,05	55,24%
Threshold	21.200.000,00	33,51%	3.094.154,92	0,00	0,00	0,00	0,00	0,00	0,00	3.094.154,92	44,76%
Totals	3.461.683.358,99	100%	9.233.160,98	0,00	0,00	2.320.282,01	2.320.282,01	0,00	0,00	6.912.878,97	100%

Credit Enhancement (based on Ending Class Principal Amount)			
Class	Initial Percentage	Beginning Percentage	Ending Percentage
A+	5,10%	100%	100%
B	3,15%	100%	100%
C	1,94%	100%	100%
D	1,06%	100,00%	100,00%
E	0,61%	33,51%	44,76%

Determination Date: 13.07.2022
Payment Date: 08.08.2022
3 Month EURIBOR: -0,42100%
Servicer: BHW Bausparkasse AG
Reporting Date: 07.07.2022
Early Redemption Date: 09.11.2015

Pool Distribution by Outstanding Balance - 30.06.2022 -

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	2.362.093,17 €	1,87%	413	13,09%	14,41%	24,76%
>= 10.000 < 20.000	7.833.829,31 €	6,20%	521	16,52%	19,42%	27,92%
>= 20.000 < 30.000	12.828.568,11 €	10,15%	515	16,33%	27,10%	30,33%
>= 30.000 < 40.000	16.080.677,69 €	12,72%	465	14,74%	28,21%	26,03%
>= 40.000 < 50.000	14.474.914,11 €	11,45%	326	10,34%	32,56%	30,42%
>= 50.000 < 60.000	12.871.897,58 €	10,18%	236	7,48%	38,04%	28,91%
>= 60.000 < 70.000	12.401.215,61 €	9,81%	192	6,09%	39,70%	30,72%
>= 70.000 < 80.000	11.433.258,63 €	9,04%	153	4,85%	40,65%	27,83%
>= 80.000 < 90.000	8.375.715,31 €	6,63%	99	3,14%	45,25%	29,54%
>= 90.000 < 100.000	6.159.179,71 €	4,87%	65	2,06%	47,00%	17,94%
>= 100.000 < 110.000	5.614.540,43 €	4,44%	54	1,71%	48,33%	23,94%
>= 110.000 < 120.000	4.226.213,06 €	3,34%	37	1,17%	48,05%	21,26%
>= 120.000 < 130.000	2.249.293,54 €	1,78%	18	0,57%	49,61%	16,42%
>= 130.000 < 140.000	1.613.460,54 €	1,28%	12	0,38%	43,65%	16,48%
>= 140.000 < 150.000	2.455.507,09 €	1,94%	17	0,54%	54,24%	23,56%
>= 150.000 < 160.000	2.148.346,69 €	1,70%	14	0,44%	52,94%	28,54%
>= 160.000 < 170.000	995.913,68 €	0,79%	6	0,19%	56,68%	
>= 170.000 < 180.000	528.696,85 €	0,42%	3	0,10%	48,72%	
>= 180.000 < 190.000	367.142,43 €	0,29%	2	0,06%	55,65%	50,86%
>= 190.000 < 200.000	386.764,64 €	0,31%	2	0,06%	61,69%	51,09%
>= 200.000 < 210.000	200.000,00 €	0,16%	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	253.858,78 €	0,20%	1	0,03%	27,30%	
>= 260.000 < 270.000	269.218,94 €	0,21%	1		46,42%	
>= 270.000 < 280.000	0,00 €	0,00%				
>= 280.000 < 290.000	281.000,00 €	0,22%	1	0,03%		
>= 290.000 < 300.000	0,00 €	0,00%				
>= 300.000	0,00 €	0,00%				
TOTAL	126.411.305,90 €	100%	3.154	100%	36,78%	26,94%

Original weighted average current Outstanding Balance = 40.060,68 €
 Weighted average current Outstanding Balance = 40.079,68 €
 Maximum current Outstanding Balance = 281.000,00 €
 Minimum current Outstanding Balance = 0,03 €

BHW Bausparkasse AG

Pool Distribution by Region - 30.06.2022 -

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	4.478.218,37 €	3,54%	126	3,99%	34,00%
Hamburg	1.628.825,83 €	1,29%	45	1,43%	35,46%
Niedersachsen	13.856.653,29 €	10,96%	377	11,95%	36,89%
Bremen	918.161,04 €	0,73%	35	1,11%	32,80%
Nordrhein-Westfalen	28.809.302,05 €	22,79%	679	21,53%	36,85%
Hessen	12.730.122,31 €	10,07%	277	8,78%	35,68%
Rheinland-Pfalz	8.715.190,14 €	6,89%	194	6,15%	36,82%
Baden-Württemberg	11.317.767,04 €	8,95%	279	8,85%	35,60%
Bayern	6.699.820,43 €	5,30%	177	5,61%	34,23%
Saarland	1.090.668,25 €	0,86%	33	1,05%	38,34%
Berlin	3.119.955,81 €	2,47%	81	2,57%	35,42%
Brandenburg	8.255.743,14 €	6,53%	175	5,55%	39,24%
Mecklenburg-Vorpommern	5.220.271,48 €	4,13%	144	4,57%	37,18%
Sachsen	8.219.902,51 €	6,50%	219	6,94%	38,34%
Sachsen-Anhalt	7.301.149,57 €	5,78%	200	6,34%	40,28%
Thüringen	4.049.554,64 €	3,20%	113	3,58%	36,96%
unknown	0,00 €	0,00%			
TOTAL	126.411.305,90 €	100%	3.154	100%	36,78%

BHW Bausparkasse AG

Pool Distribution by LTV - 30.06.2022 -

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%	1.650.330,50 €	1,31%	239	7,58%	3,51%	17,45%
>= 5% < 10%	5.453.250,54 €	4,31%	326	10,34%	7,72%	20,08%
>= 10% < 15%	8.031.080,50 €	6,35%	327	10,37%	12,71%	25,06%
>= 15% < 20%	9.682.078,33 €	7,66%	301	9,54%	17,52%	25,39%
>= 20% < 25%	10.410.359,98 €	8,24%	273	8,66%	22,36%	25,60%
>= 25% < 30%	13.152.525,27 €	10,40%	282	8,94%	27,50%	29,72%
>= 30% < 35%	11.808.833,98 €	9,34%	245	7,77%	32,41%	23,17%
>= 35% < 40%	12.476.821,25 €	9,87%	251	7,96%	37,44%	28,03%
>= 40% < 45%	9.526.900,63 €	7,54%	175	5,55%	41,87%	26,67%
>= 45% < 50%	9.991.068,89 €	7,90%	161	5,10%	47,10%	23,79%
>= 50% < 55%	9.051.416,90 €	7,16%	160	5,07%	52,40%	31,49%
>= 55% < 60%	10.713.833,83 €	8,48%	164	5,20%	57,67%	29,31%
>= 60% < 65%	6.530.826,71 €	5,17%	110	3,49%	61,65%	35,79%
>= 65% < 70%	3.337.299,47 €	2,64%	53	1,68%	66,55%	25,57%
>= 70% < 75%	1.358.235,86 €	1,07%	27	0,86%	71,44%	34,03%
>= 75% < 80%	1.455.699,23 €	1,15%	24	0,76%	77,44%	24,40%
>= 80% < 85%	563.945,65 €	0,45%	12	0,38%	80,00%	27,00%
>= 85% < 90%	0,00 €	0,00%				
>= 90% < 95%	0,00 €	0,00%				
>= 95%	0,00 €	0,00%				
Brigde Collateral n.a. 1)	532.845,45 €	0,42%	14	0,44%		
	683.952,93 €	0,54%	10	0,32%		
TOTAL	126.411.305,90 €	100%	3.154	100%	36,78%	26,94%

Original weighted average LTV = 52,02%
 Weighted average current LTV = 36,78%
 Maximum current LTV = 80,00%
 Minimum current LTV = 0,06%

1) Loans secured by substitutional collateral or temporary collateral

Pool Distribution by Interest Rate - 30.06.2022 -

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%	117.715.734,42 €	93,12%	2.984	94,61%	36,54%	26,31%
>= 4,25% <= 4,50%	1.637.357,22 €	1,30%	31	0,98%	36,87%	35,55%
>= 4,50% <= 4,75%	1.638.029,52 €	1,30%	34	1,08%	37,55%	43,40%
>= 4,75% <= 5,00%	1.189.169,50 €	0,94%	22	0,70%	50,56%	24,80%
>= 5,00% <= 5,25%	1.477.899,83 €	1,17%	30	0,95%	36,85%	44,23%
>= 5,25% <= 5,50%	1.288.137,54 €	1,02%	25	0,79%	39,46%	23,36%
>= 5,50% <= 5,75%	964.377,27 €	0,76%	18	0,57%	40,33%	19,78%
>= 5,75% <= 6,00%	366.269,10 €	0,29%	5	0,16%	47,21%	74,53%
>= 6,00% <= 6,25%	118.992,74 €	0,09%	4	0,13%	20,83%	10,37%
>= 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	126.411.305,90 €	100%	3.154	100%	36,78%	26,94%

Original weighted average Interest Rate = 4,91%
 Weighted average current Interest Rate = 2,89%
 Maximum current Interest Rate = 6,50%
 Minimum current Interest Rate = 0,65%

Pool Distribution by Prior Ranking Charges - 30.06.2022 -

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	8.163.111,77 €	6,46%	149	4,72%	0,00 €	29,98%	18,24%
Mortgages subject prior ranking charges	117.031.395,75 €	92,58%	2.981	94,51%	51.201.149,02 €	37,64%	27,55%
n.a.	1.216.798,38 €	0,96%	24	0,76%			
TOTAL	126.411.305,90 €	100%	3.154	100%	51.201.149,02 €	37,14%	26,94%

BHW Bausparkasse AG

Pool Distribution by Prior Ranking Charges (as adjusted) - 30.06.2022 -

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	97.671.774,55 €	77,27%	2.267	71,88%	0,00 €	34,73%	28,63%
Mortgages subject prior ranking charges	27.522.732,97 €	21,77%	863	27,36%	49.216.998,17 €	44,07%	20,93%
n.a.	1.216.798,38 €	0,96%	24	0,76%			
TOTAL	126.411.305,90 €	100%	3.154	100%	49.216.998,17 €	36,78%	26,94%

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

BHW Bausparkasse AG

Pool Distribution by Property Type - 30.06.2022 -

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	78.075.822,25 €	61,76%	1.923	60,97%	36,65%	29,30%
Two-Family House	13.892.917,87 €	10,99%	355	11,26%	32,72%	22,16%
Multi-Family House	10.153.573,16 €	8,03%	201	6,37%	34,85%	29,05%
Holiday Property	398.168,94 €	0,31%	8	0,25%	45,78%	60,08%
Prefabricated House (Fertighaus)	3.128.662,17 €	2,47%	53	1,68%	35,90%	19,20%
Apartment (Eigentumswohnung)	19.557.021,83 €	15,47%	587	18,61%	41,18%	20,02%
Building land	36.609,53 €	0,03%	1	0,03%	32,00%	100,00%
Other Properties	0,00 €		0			
Unkown	1.168.530,15 €	0,92%	26	0,82%		
TOTAL	126.411.305,90 €	100%	3.154	100%	36,78%	26,94%

BHW Bausparkasse AG

Pool Distribution by Employment Status - 30.06.2022 -

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	12.251.980,51 €	9,69%	345	10,94%	33,54%	20,33%
Public Sector Employees	9.847.794,84 €	7,79%	274	8,69%	33,87%	36,41%
Other Employees	61.149.156,03 €	48,37%	1.374	43,56%	40,11%	28,53%
Self-Employed	6.860.781,31 €	5,43%	171	5,42%	34,84%	36,84%
Other (Pensioners, Students, ...)	21.479.039,09 €	16,99%	631	20,01%	31,03%	17,50%
unknown	14.822.554,12 €	11,73%	359	11,38%	36,84%	28,66%
TOTAL	126.411.305,90 €	100%	3.154	100%	36,78%	26,94%

BHW Bausparkasse AG

Pool Distribution by Occupation Status - 30.06.2022 -

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	104.209.359,77 €	82,44%	2.583	81,90%	36,10%	26,08%
Non-Owner Occupied	21.155.764,88 €	16,74%	547	17,34%	40,16%	31,15%
unknown	1.046.181,25 €	0,83%	24	0,76%		
TOTAL	126.411.305,90 €	100%	3.154	100%	36,78%	26,94%

BHW Bausparkasse AG

Pool Distribution by Amortisation Type - 30.06.2022 -

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	77.179.953,42 €	61,05%	1.479	46,89%	41,09%	25,75%
Annuity	49.231.352,48 €	38,95%	1.675	53,11%	30,02%	28,22%
Amortising	0,00 €		0	0,00%		
TOTAL	126.411.305,90 €	100%	3.154	100%	36,78%	26,94%

BHW Bausparkasse AG

Pool Distribution by Seasoning - 30.06.2022 -

Seasoning (in months)	Aggregated Securitized Balance (Protected	Percent of Total Securitize d Balance	Number of Reference Claims	Percent of Total Number of Reference Claims	Weighted Average LTV	Percentage East Germany
>= <= 3	0,00 €	0,00%	0			
> 3 <= 6	0,00 €	0,00%	0			
> 6 <= 9	0,00 €	0,00%	0			
> 9 <= 12	0,00 €	0,00%	0			
> 12 <= 15	0,00 €	0,00%	0			
> 15 <= 18	0,00 €	0,00%	0			
> 18 <= 21	0,00 €	0,00%	0			
> 21 <= 24	0,00 €	0,00%	0			
> 24 <= 27	0,00 €	0,00%	0			
> 27 <= 30	0,00 €	0,00%	0			
> 30 <= 33	0,00 €	0,00%	0			
> 33 <= 36	0,00 €	0,00%	0			
> 36 <= 39	0,00 €	0,00%	0			
> 39 <= 42	0,00 €	0,00%	0			
> 42 <= 45	0,00 €	0,00%	0			
> 45 <= 48	0,00 €	0,00%	0			
> 48 <= 51	0,00 €	0,00%	0			
> 51 <= 54	0,00 €	0,00%	0			
> 54 <= 57	0,00 €	0,00%	0			
> 57 <= 60	0,00 €	0,00%	0			
> 60 <= 63	0,00 €	0,00%	0			
> 63 <= 66	0,00 €	0,00%	0			
> 66 <= 69	0,00 €	0,00%	0			
> 69 <= 72	0,00 €	0,00%	0			
> 72 <= 75	0,00 €	0,00%	0			
> 75 <= 78	0,00 €	0,00%	0			
> 78 <= 81	0,00 €	0,00%	0			
> 81 <= 84	0,00 €	0,00%	0			
> 84 <= 87	0,00 €	0,00%	0			
> 87 <= 90	0,00 €	0,00%	0			
> 90	126.411.305,90 €	100,00%	3.154	100,00%	36,78%	26,94%
TOTAL	126.411.305,90 €	100%	3.154	100%	36,78%	26,94%

Original weighted average current Seasoning = 32,89

Weighted average current Seasoning = 224,46

Maximum current Seasoning = 343,27

Minimum current Seasoning = 112,00

BHW Bausparkasse AG

Pool Distribution by Remaining Term to next Reset Date - 30.06.2022 -

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	112.276.113,91 €	88,82%	2.721	86,27%	37,50%	27,03%
> 48 <= 51	658.642,62 €	0,52%	18	0,57%	41,22%	45,87%
> 51 <= 54	724.185,46 €	0,57%	27	0,86%	26,84%	28,81%
> 54 <= 57	918.406,74 €	0,73%	32	1,01%	27,85%	12,68%
> 57 <= 60	343.905,26 €	0,27%	12	0,38%	26,04%	33,07%
> 60 <= 63	314.459,92 €	0,25%	16	0,51%	20,95%	10,45%
> 63 <= 66	383.632,11 €	0,30%	15	0,48%	33,82%	28,54%
> 66 <= 69	648.189,16 €	0,51%	22	0,70%	23,34%	17,70%
> 69 <= 72	1.532.195,65 €	1,21%	38	1,20%	31,82%	18,78%
> 72 <= 75	1.283.021,32 €	1,01%	37	1,17%	28,23%	37,35%
> 75 <= 78	1.105.879,73 €	0,87%	35	1,11%	38,83%	23,36%
> 78 <= 81	1.485.665,24 €	1,18%	39	1,24%	29,43%	36,78%
> 81 <= 84	802.946,55 €	0,64%	24	0,76%	33,46%	25,69%
> 84 <= 87	262.770,24 €	0,21%	12	0,38%	27,01%	16,22%
> 87 <= 90	318.848,39 €	0,25%	16	0,51%	24,03%	
> 90 <= 93	610.550,70 €	0,48%	18	0,57%	25,83%	6,52%
> 93 <= 96	185.572,59 €	0,15%	6	0,19%	38,64%	
> 96 <= 99	253.807,49 €	0,20%	8	0,25%	33,56%	17,67%
> 99 <= 102	205.528,71 €	0,16%	8	0,25%	25,80%	
> 102 <= 105	474.614,15 €	0,38%	9	0,29%	40,46%	35,50%
> 105 <= 108	130.121,39 €	0,10%	3	0,10%	36,46%	100,00%
> 108 <= 111	193.494,35 €	0,15%	4	0,13%	26,67%	
> 111 <= 114	650.802,78 €	0,51%	18	0,57%	29,74%	39,94%
> 114 <= 117	447.100,38 €	0,35%	12	0,38%	30,26%	19,10%
> 117 <= 120	0,00 €		0	0,00%		
> 120 <= 123	0,00 €		0	0,00%		
> 123 <= 126	0,00 €		0	0,00%		
> 126 <= 129	28.342,39 €	0,02%	1	0,03%	30,06%	
> 129 <= 132	0,00 €		0	0,00%		
> 132 <= 135	0,00 €		0	0,00%		
> 135 <= 138	0,00 €		0	0,00%		
> 138 <= 141	102.769,67 €	0,08%	1	0,03%	79,85%	100,00%
> 141 <= 144	0,00 €		0	0,00%		
> 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	69.739,00 € 0,00 €	0,06%	2 0	0,06% 0,00%	54,00%	78,01%
TOTAL	126.411.305,90 €	100%	3.154	100%	36,78%	26,94%

Original weighted average current Term to Reset = 78,38
 Weighted average current Term to Reset = 25,76
 Maximum current Term to Reset = 179,03
 Minimum current Term to Reset = 0,03