

**PROVIDE BLUE 2005 - 2 PLC - Investor Notification
Final Investor Report**

Determination Date :	16.01.2023		
Reference Period :	01.10.2022	-	31.12.2022
Interest Period on Notes :	07.11.2022	-	06.02.2023
Fixed Euribor :	1,73200%		

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		116.409.435,00
Scheduled principal received	6.140.803,86	
Unscheduled principal received / prepayments / Unjustified Loss Allocation	5.039.183,12	
thereof removals	0,00	
Total principal available for distribution		11.179.986,98
Current period Realised Loss	0,00	
Current period Estimated Loss	0,00	
Current period Additional Loss	0,00	
Cumulative Realised Loss	10.196.684,38	
Cumulative Estimated Loss	4.279.360,52	
Cumulative Additional Loss	3.588.487,00	
Current period Unjustified Loss Allocation/Late Recoveries of Realised Losses	313,18	
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		11.179.673,80
Ending Aggregate Principal Balance		105.229.761,20
Cumulative Realised Loss/Estimated Loss/Additional Loss	18.064.531,90	
CPR	16,22%	

Remittance Outstanding Threshold Amount			
Initial aggregate Outstanding Threshold Amount	0,61%		21.200.000,00
Beginning aggregate Outstanding Threshold Amount	85,96%		3.135.154,92
Current period Realised Loss/ current period Unjustified Loss Allocation		-313,18	
Current period Estimated Loss/ Additional Loss		0,00	
Ending aggregate Outstanding Threshold Amount	100,00%		3.135.468,10

Remittance Realised Loss		
Number and Protected Amount +Accrued Interest + Enforcement Costs of loans	526	35.790.997,57
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)		17.858.731,90

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

Determination Date: 16.01.2023
 Payment Date: 07.02.2023
 3 Month EURIBOR: 1,732%
 Servicer: BHW Bausparkasse AG
 Reporting Date: 09.01.2023
 Early Redemption Date: 09.11.2015

Reference Pool Information		
Bullet and Annuity (Bausparfordarlehen, Festhypotheken und Tilgungshypothen)		
Beginning number of Reference Claims		2.970
Current period number of Reference Claims paid in full	-187	
Current period number of removals	0	
Aggregated number of Reference Claims paid in full / removals		-187
Added loans *		+ 10
Ending number of Reference Claims		2.773

* in case loan was splitted

Delinquency Status			
	Number of Reference Claims	Protected Amount	Overdue payments
0 months in Arrears	2.754	104.205.504,04	n.a.
0,01 - 0,99 months in Arrears	7	288.119,07	1.141,30
1 - 1,99 months in Arrears	11	728.741,69	5.991,08
2 - 2,99 months in Arrears	1	7.396,40	74,16
3 - 3,99 months in Arrears	0	0,00	0,00
4 - 4,99 months in Arrears	0	0,00	0,00
5 - 5,99 months in Arrears	0	0,00	0,00
6 - 11,99 months in Arrears	0	0,00	0,00
12+ months in Arrears	0	0,00	0,00
Delinquencies (greater 3 months)	0	0,00	0,00
Bankruptcy	0	0,00	0,00
Total	0	0,00	0,00

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	0	0,00	0,00
thereof normal performing again*	0	0,00	

* 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	0	0,00	0,00

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%	2,432%	0,00	0,00
E	512.239,23	155	2,20%	3,932%	33,21	5.147,55
Totals	512.239,23					5.147,55

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 3,04%
- 3) Occurance of a Regulatory Event
- 4) Occurence 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:	16.01.2023	Current Interest Accrual Period	
Payment Date:	07.02.2023	Beginning	Ending
3 Month EURIBOR:	1,732%	07.11.2022	06.02.2023
Number of days (act):	92		
Servicer:	BHW Bausparkasse AG		
Reporting Date:	09.01.2023		
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	2,4320%	0,00	0,00	0,00	0,00	0,00	0,00	A0GHZU	DE000A0GHZU5
E	15.500.000,00	512.239,23	3,9320%	512.239,23	5.147,55	0,00	517.386,78	0,00	0,00	A0GHZV	DE000A0GHZV3
Totals CLN	155.900.000,00	512.239,23		512.239,23	5.147,55	0,00	517.386,78	0,00	0,00		

*Final payment of the Notes

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	3.304,77	3.304,77	33,21	3.337,98	0,00	0,00	07.08.2052	BB	BB	BB	A+

Determination Date: 16.01.2023
Payment Date: 07.02.2023
3 Month EURIBOR: 1,73200%
Servicer: BHW Bausparkasse AG
Reporting Date: 09.01.2023
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	14,04%	512.239,23	0,00	0,00	512.239,23	512.239,23	0,00	0,00	0,00	0,00%
Threshold	21.200.000,00	85,96%	3.135.154,92	0,00	0,00	0,00	0,00	313,18	0,00	3.135.468,10	100,00%
Totals	3.461.683.358,99	100%	3.647.394,15	0,00	0,00	512.239,23	512.239,23	313,18	0,00	3.135.468,10	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%	85,96%	100,00%

Determination Date: 16.01.2023
Payment Date: 07.02.2023
3 Month EURIBOR: 1,73200%
Servicer: BHW Bausparkasse AG
Reporting Date: 09.01.2023
Early Redemption Date: 09.11.2015

Pool Distribution by Outstanding Balance - 31.12.2022 -

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	2.160.035,95 €	2,05%	398	14,35%	13,83%	21,24%
>= 10.000 < 20.000	7.172.705,22 €	6,82%	484	17,45%	18,19%	28,89%
>= 20.000 < 30.000	11.893.689,84 €	11,30%	478	17,24%	26,37%	29,53%
>= 30.000 < 40.000	13.556.760,50 €	12,88%	392	14,14%	28,08%	29,16%
>= 40.000 < 50.000	11.961.902,75 €	11,37%	271	9,77%	32,46%	26,47%
>= 50.000 < 60.000	11.140.249,62 €	10,59%	205	7,39%	36,76%	28,65%
>= 60.000 < 70.000	10.781.162,15 €	10,25%	167	6,02%	38,93%	30,54%
>= 70.000 < 80.000	8.853.781,76 €	8,41%	119	4,29%	39,44%	28,95%
>= 80.000 < 90.000	7.050.514,80 €	6,70%	84	3,03%	45,79%	32,59%
>= 90.000 < 100.000	5.130.470,53 €	4,88%	54	1,95%	45,49%	12,75%
>= 100.000 < 110.000	3.957.838,75 €	3,76%	38	1,37%	49,66%	29,27%
>= 110.000 < 120.000	2.723.132,00 €	2,59%	24	0,87%	45,65%	16,58%
>= 120.000 < 130.000	1.863.783,66 €	1,77%	15	0,54%	48,19%	12,90%
>= 130.000 < 140.000	1.351.111,91 €	1,28%	10	0,36%	47,68%	9,73%
>= 140.000 < 150.000	1.732.748,50 €	1,65%	12	0,43%	53,09%	16,84%
>= 150.000 < 160.000	1.529.915,62 €	1,45%	10	0,36%	53,79%	19,88%
>= 160.000 < 170.000	486.960,52 €	0,46%	3	0,11%	57,47%	
>= 170.000 < 180.000	525.034,96 €	0,50%	3	0,11%	50,25%	
>= 180.000 < 190.000	371.679,98 €	0,35%	2	0,07%	51,53%	100,00%
>= 190.000 < 200.000	194.000,00 €	0,18%	1	0,04%	37,67%	
>= 200.000 < 210.000	0,00 €	0,00%				
>= 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	245.049,30 €	0,23%	1	0,04%	26,35%	
>= 250.000 < 260.000	0,00 €	0,00%				
>= 260.000 < 270.000	266.232,88 €	0,25%	1		45,90%	
>= 270.000 < 280.000	0,00 €	0,00%				
>= 280.000 < 290.000	281.000,00 €	0,27%	1	0,04%		
>= 290.000 < 300.000	0,00 €	0,00%				
>= 300.000	0,00 €	0,00%				
TOTAL	105.229.761,20 €	100%	2.773	100%	35,51%	26,77%

Original weighted average current Outstanding Balance = 40.060,68 €
 Weighted average current Outstanding Balance = 37.947,98 €
 Maximum current Outstanding Balance = 281.000,00 €
 Minimum current Outstanding Balance = 0,03 €

BHW Bausparkasse AG

Pool Distribution by Region - 31.12.2022 -

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	3.932.670,67 €	3,74%	111	4,00%	34,06%
Hamburg	1.316.594,28 €	1,25%	38	1,37%	36,68%
Niedersachsen	11.624.276,38 €	11,05%	332	11,97%	35,56%
Bremen	597.071,14 €	0,57%	29	1,05%	26,03%
Nordrhein-Westfalen	24.022.893,03 €	22,83%	595	21,46%	35,14%
Hessen	10.630.712,85 €	10,10%	250	9,02%	34,27%
Rheinland-Pfalz	7.183.105,31 €	6,83%	165	5,95%	35,59%
Baden-Württemberg	9.540.103,47 €	9,07%	251	9,05%	34,62%
Bayern	5.495.914,71 €	5,22%	155	5,59%	32,64%
Saarland	991.566,15 €	0,94%	32	1,15%	39,05%
Berlin	2.408.123,58 €	2,29%	68	2,45%	34,22%
Brandenburg	6.290.485,92 €	5,98%	143	5,16%	37,32%
Mecklenburg-Vorpommern	4.486.278,51 €	4,26%	127	4,58%	35,95%
Sachsen	7.094.361,55 €	6,74%	200	7,21%	37,29%
Sachsen-Anhalt	6.162.935,59 €	5,86%	175	6,31%	39,47%
Thüringen	3.452.668,06 €	3,28%	102	3,68%	36,57%
unknown	0,00 €	0,00%			
TOTAL	105.229.761,20 €	100%	2.773	100%	35,51%

BHW Bausparkasse AG

Pool Distribution by LTV - 31.12.2022 -

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%	1.634.769,28 €	1,55%	237	8,55%	3,46%	15,15%
>= 5% < 10%	5.342.372,72 €	5,08%	324	11,68%	7,69%	20,09%
>= 10% < 15%	7.242.237,63 €	6,88%	308	11,11%	12,65%	24,88%
>= 15% < 20%	8.268.593,00 €	7,86%	256	9,23%	17,61%	24,96%
>= 20% < 25%	9.147.235,47 €	8,69%	239	8,62%	22,61%	26,73%
>= 25% < 30%	10.500.996,44 €	9,98%	231	8,33%	27,37%	25,35%
>= 30% < 35%	11.180.677,94 €	10,63%	236	8,51%	32,41%	26,92%
>= 35% < 40%	11.157.062,08 €	10,60%	220	7,93%	37,52%	29,25%
>= 40% < 45%	7.535.659,22 €	7,16%	144	5,19%	42,25%	26,26%
>= 45% < 50%	7.315.474,83 €	6,95%	131	4,72%	47,09%	23,31%
>= 50% < 55%	7.201.964,60 €	6,84%	129	4,65%	52,40%	28,58%
>= 55% < 60%	8.972.128,93 €	8,53%	141	5,08%	57,71%	34,36%
>= 60% < 65%	4.639.412,48 €	4,41%	80	2,88%	62,24%	31,45%
>= 65% < 70%	1.663.250,79 €	1,58%	29	1,05%	66,39%	19,13%
>= 70% < 75%	1.022.176,46 €	0,97%	22	0,79%	71,85%	30,62%
>= 75% < 80%	1.113.587,26 €	1,06%	17	0,61%	78,08%	29,01%
>= 80% < 85%	317.355,60 €	0,30%	7	0,25%	80,00%	33,50%
>= 85% < 90%	0,00 €	0,00%				
>= 90% < 95%	0,00 €	0,00%				
>= 95%	0,00 €	0,00%				
Brigde Collateral	255.601,85 €	0,24%	5	0,18%		
n.a. 1)	719.204,62 €	0,68%	17	0,61%		
TOTAL	105.229.761,20 €	100%	2.773	100%	35,51%	26,77%

Original weighted average LTV = 52,02%
 Weighted average current LTV = 35,51%
 Maximum current LTV = 80,00%
 Minimum current LTV = 0,03%

1) Loans secured by substitutional collateral or temporary collateral

Pool Distribution by Interest Rate - 31.12.2022 -

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%	99.228.247,00 €	94,30%	2.653	95,67%	35,31%	26,13%
>= 4,25% <= 4,50%	1.085.567,76 €	1,03%	23	0,83%	38,12%	47,64%
>= 4,50% <= 4,75%	1.051.359,56 €	1,00%	22	0,79%	35,99%	47,30%
>= 4,75% <= 5,00%	808.960,94 €	0,77%	14	0,50%	51,98%	19,43%
>= 5,00% <= 5,25%	1.105.983,65 €	1,05%	23	0,83%	33,42%	49,74%
>= 5,25% <= 5,50%	1.008.650,17 €	0,96%	18	0,65%	36,84%	20,20%
>= 5,50% <= 5,75%	606.282,83 €	0,58%	12	0,43%	41,78%	12,12%
>= 5,75% <= 6,00%	215.068,51 €	0,20%	4	0,14%	34,86%	61,45%
>= 6,00% <= 6,25%	104.302,02 €	0,10%	3	0,11%	21,77%	
>= 6,25% <= 6,50%	15.338,76 €	0,01%	1	0,04%		
>= 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	105.229.761,20 €	100%	2.773	100%	35,51%	26,77%

Original weighted average Interest Rate = 4,91%
 Weighted average current Interest Rate = 2,83%
 Maximum current Interest Rate = 6,50%
 Minimum current Interest Rate = 0,65%

Pool Distribution by Prior Ranking Charges - 31.12.2022 -

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	6.950.454,57 €	6,61%	128	4,62%	0,00 €	29,65%	20,17%
Mortgages subject prior ranking charges	97.304.500,16 €	92,47%	2.623	94,59%	42.982.585,11 €	36,30%	27,24%
n.a.	974.806,47 €	0,93%	22	0,79%			
TOTAL	105.229.761,20 €	100%	2.773	100%	42.982.585,11 €	35,86%	26,77%

BHW Bausparkasse AG

Pool Distribution by Prior Ranking Charges (as adjusted) - 31.12.2022 -

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	81.305.080,09 €	77,26%	2.009	72,45%	0,00 €	33,32%	28,35%
Mortgages subject prior ranking charges	22.949.874,64 €	21,81%	742	26,76%	41.231.243,52 €	43,26%	21,19%
n.a.	974.806,47 €	0,93%	22	0,79%			
TOTAL	105.229.761,20 €	100%	2.773	100%	41.231.243,52 €	35,51%	26,77%

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 - 31.12.2022 -

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	63.612.507,00 €	60,45%	1.667	60,12%	35,16%	29,01%
Two-Family House	12.120.288,12 €	11,52%	320	11,54%	31,08%	21,59%
Multi-Family House	8.137.929,10 €	7,73%	176	6,35%	33,43%	29,63%
Holiday Property	370.886,55 €	0,35%	7	0,25%	47,34%	62,66%
Prefabricated House (Fertighaus)	2.736.402,31 €	2,60%	48	1,73%	34,62%	21,35%
Apartment (Eigentumswohnung)	17.344.624,37 €	16,48%	530	19,11%	40,75%	20,84%
Building land	38.762,94 €	0,04%	2	0,07%	29,95%	100,00%
Other Properties	0,00 €		0			
Unkown	868.360,81 €	0,83%	23	0,83%		
TOTAL	105.229.761,20 €	100%	2.773	100%	35,51%	26,77%

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Pool Distribution by Employment Status - 31.12.2022 -

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	10.993.549,43 €	10,45%	315	11,36%	33,51%	20,54%
Public Sector Employees	8.008.459,10 €	7,61%	234	8,44%	33,19%	36,31%
Other Employees	49.918.158,69 €	47,44%	1.191	42,95%	38,50%	28,59%
Self-Employed	5.660.743,54 €	5,38%	152	5,48%	34,60%	35,20%
Other (Pensioners, Students, ...)	18.256.478,69 €	17,35%	566	20,41%	29,33%	16,59%
unknown	12.392.371,75 €	11,78%	315	11,36%	36,21%	30,07%
TOTAL	105.229.761,20 €	100%	2.773	100%	35,51%	26,77%

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Pool Distribution by Occupation Status - 31.12.2022 -

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	86.437.494,63 €	82,14%	2.264	81,64%	34,79%	25,78%
Non-Owner Occupied	17.968.475,66 €	17,08%	487	17,56%	38,97%	31,53%
unknown	823.790,91 €	0,78%	22	0,79%		
TOTAL	105.229.761,20 €	100%	2.773	100%	35,51%	26,77%

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Pool Distribution by Amortisation Type - 31.12.2022 -

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	62.267.160,85 €	59,17%	1.233	44,46%	39,99%	25,14%
Annuity	42.962.600,35 €	40,83%	1.540	55,54%	29,02%	28,60%
Amortising	0,00 €		0	0,00%		
TOTAL	105.229.761,20 €	100%	2.773	100%	35,51%	26,77%

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Pool Distribution by Seasoning - 31.12.2022 -

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	105.229.761,20 €	100,00%	2.773	100,00%	35,51%	26,77%
TOTAL	105.229.761,20 €	100%	2.773	100%	35,51%	26,77%

Original weighted average current Seasoning = 32,89
 Weighted average current Seasoning = 229,87
 Maximum current Seasoning = 349,30
 Minimum current Seasoning = 112,00

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Pool Distribution by Remaining Term to next Reset Date - 31.12.2022 -

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	92.186.211,40 €	87,60%	2.360	85,11%	36,21%	26,78%
> 48 <= 51	874.950,37 €	0,83%	32	1,15%	27,37%	12,65%
> 51 <= 54	589.926,50 €	0,56%	18	0,65%	30,72%	61,44%
> 54 <= 57	567.716,14 €	0,54%	20	0,72%	32,36%	14,20%
> 57 <= 60	347.486,81 €	0,33%	14	0,50%	34,52%	29,94%
> 60 <= 63	620.214,70 €	0,59%	22	0,79%	22,39%	17,77%
> 63 <= 66	1.241.392,14 €	1,18%	36	1,30%	29,32%	22,11%
> 66 <= 69	1.140.810,01 €	1,08%	35	1,26%	27,64%	39,42%
> 69 <= 72	923.364,51 €	0,88%	32	1,15%	34,22%	26,81%
> 72 <= 75	1.295.456,24 €	1,23%	38	1,37%	25,45%	40,03%
> 75 <= 78	696.801,73 €	0,66%	24	0,87%	30,82%	27,68%
> 78 <= 81	289.803,17 €	0,28%	11	0,40%	29,70%	6,82%
> 81 <= 84	307.299,49 €	0,29%	16	0,58%	23,61%	
> 84 <= 87	589.562,45 €	0,56%	18	0,65%	25,87%	6,46%
> 87 <= 90	178.741,18 €	0,17%	6	0,22%	37,47%	
> 90 <= 93	369.177,53 €	0,35%	10	0,36%	35,60%	23,10%
> 93 <= 96	195.991,80 €	0,19%	8	0,29%	24,59%	
> 96 <= 99	460.966,30 €	0,44%	9	0,32%	40,04%	34,88%
> 99 <= 102	127.594,68 €	0,12%	3	0,11%	36,10%	100,00%
> 102 <= 105	223.895,98 €	0,21%	6	0,22%	23,31%	
> 105 <= 108	624.472,38 €	0,59%	18	0,65%	28,68%	39,96%
> 108 <= 111	436.210,14 €	0,41%	12	0,43%	29,73%	19,03%
> 111 <= 114	406.239,68 €	0,39%	13	0,47%	46,64%	16,63%
> 114 <= 117	336.601,37 €	0,32%	8	0,29%	37,37%	12,79%
> 117 <= 120	0,00 €		0	0,00%		
> 120 <= 123	27.180,55 €	0,03%	1	0,04%	28,82%	
> 123 <= 126	0,00 €		0	0,00%		
> 126 <= 129	0,00 €		0	0,00%		
> 129 <= 132	0,00 €		0	0,00%		
> 132 <= 135	102.769,67 €	0,10%	1	0,04%	79,85%	100,00%
> 135 <= 138	0,00 €		0	0,00%		
> 138 <= 141	0,00 €		0	0,00%		
> 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	68.924,28 € 0,00 €	0,07%	2 0	0,07% 0,00%	53,40%	77,75%
TOTAL	105.229.761,20 €	100%	2.773	100%	35,51%	26,77%

Original weighted average current Term to Reset = 78,38
 Weighted average current Term to Reset = 23,41
 Maximum current Term to Reset = 218,03
 Minimum current Term to Reset = 0,03