



PROVIDE BLUE 2005 - 1 PLC -Investor Notification

Determination Date :	13.12.2016		
Reference Period :	01.09.2016	-	30.11.2016
Interest Period on Notes :	07.10.2016	-	08.01.2017
Fixed Euribor :	-0.30200%		

The Bank and Servicer

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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: The Bank is subject to less favourable capital adequacy treatment with respect to the Transaction (Definition of Regulatory Event in 12.1 of Terms and Conditions of the Notes)

Remittance Distribution Data		
Initial aggregate Outstanding Nominal Amount	1.730.991.416,93	
Initial aggregate principal balances of the Building Savings Accounts	235.667.234,30	
Initial Aggregate Principal Balance		1.495.324.182,63
Beginning Aggregate Principal Balance		95.237.678,74
Scheduled principal received	3.786.107,47	
Unscheduled principal received / prepayments / Unjustified Loss Allocation thereof removals	949.660,04 0,00	
Total principal available for distribution		4.735.767,51
Current period Realised Loss	29.846,69	
Current period Estimated Loss	0,00	
Current period Additional Loss	3.747,71	
Cumulative Realised Loss	4.555.647,10	
Cumulative Estimated Loss	1.943.400,98	
Cumulative Additional Loss	1.681.942,41	
Current period Unjustified Loss Allocation/Late Recoveries	628,56	
Current period Late Recoveries/Unjustified Loss Allocation for Estimated Loss	4.561,44	
Current period Late Recoveries/Unjustified Loss Allocation for Additional Loss	37.895,06	
Current period reverse of previous reduction of the Note Principal Amount	0,00	
Net principal repayment		4.726.276,85
Ending Aggregate Principal Balance		90.511.401,89
Cumulative Realised Loss/Estimated Loss/Additional Loss	8.180.990,49	
CPR	3,93%	

Remittance Outstanding Threshold Amount			
Initial aggregate Outstanding Threshold Amount	0,09%		1.400.000,00
Beginning aggregate Outstanding Threshold Amount	0,00%		0,00
Current period Realised Loss/Estimated Loss/			
Additional Loss allocated to the Theshold Amount		0,00	
Ending aggregate Outstanding Threshold Amount	0,00%		0,00

Remittance Realised Loss		
Number and Protected Amount + Accrued Interest + Enforcement Costs of loans	284	16.223.642,62
Foreclosure Proceeds	15.397.408,45	
Prior ranking loans (eventually not in this Portfolio)	7.841.448,44	
Loss on prior ranking loans (not in this Portfolio)	296.668,85	
Realised Loss		8.371.013,76

Pool-factor:	0,00000000
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Determination Date:	13.12.2016	3 Month EURIBOR:	-0,302%
Payment Date:	09.01.2017	Servicer:	BHW Bausparkasse AG
		Reporting Date	07.12.2016

Reference Pool Information		
Fixed Rate Loans (Festhypotheken)		
Beginning number of Reference Claims		2.146
Number of Reference Claims paid in full current period	-186	
Current Period number of removals	0	
Aggregated number of Reference Claims paid in full / removals		-186
Added loans *		+ 1
Ending number of Reference Claims		1.961

* in case loan was splitted

Delinquency Status			
	Number of Reference Claims	Protected Amount	Overdue payments
0 months in Arrears	1.823	83.535.590,08	n.a.
0,01 - 0,99 months in Arrears	23	1.245.879,58	3.063,90
1 - 1,99 months in Arrears	24	1.285.863,97	9.215,92
2 - 2,99 months in Arrears	9	585.992,05	7.843,01
3 - 3,99 months in Arrears	4	196.537,95	3.168,28
4 - 4,99 months in Arrears	6	158.707,88	4.086,82
5 - 5,99 months in Arrears	4	135.507,34	3.483,32
6 - 11,99 months in Arrears	8	590.050,02	22.487,33
12+ months in Arrears	11	449.753,71	94.188,61
Delinquencies (greater 3 Instalments)	33	1.530.556,90	127.414,36
Bankruptcy	50	2.327.519,31	23.568,35
Total	83	3.858.076,21	150.982,71

Defaulted Reference Loan Claim			
	Number of Reference Claims	Protected Amount	Overdue payments
Current period Defaulted Reference Claims	0	0,00	0,00
Cumulative Defaulted Reference Claims	157	6.282.098,10	120.574,48
thereof normal performing again*	108	4.258.503,00	

*Loans with months in Arrears below 3 and no bankruptcy flag

Overdue Reference Claim			
	Number of Reference Claims	Protected Amount	Overdue Payments
Overdue Reference Claims	206	9.013.104,26	169.763,86

Interest Distribution

Currency: EURO

Credit Linked Notes Provide Blue 2005-1 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%	0,0000%	0,00	0,00
A	0,00	0	0,00%	0,0000%	0,00	0,00
B	0,00	0	0,00%	0,0000%	0,00	0,00
C	0,00	0	0,00%	0,0000%	0,00	0,00
D	0,00	0	0,00%	0,0000%	0,00	0,00
E	4.152.291,68	82	2,25%	1,9480%	257,57	21.120,74
F	5.309.518,85	121	15,50%	15,1980%	1.741,33	210.700,93
Totals	9.461.810,53					231.821,67

Triggers:

- 1) Time Call: 07.04.2012
- 2) Clean up call: Reduction of Aggregate Principal Balance to less than 10% of the Initial Aggregate Principal Balance, currently 6,05%
- 3) Occurrence of a Regulatory Event
- 4) Occurrence of a Tax Event
- 5) Termination of the Bankswap upon transfer of the Reference Pool and no substitute Bankswap is entered
- 6) Non-compliance of Servicer
- 7) Occurrence of a Serious Cause of the Bankswap Counterparty or Insolvency of the Bankswap Counterparty

Determination Date:	13.12.2016	Current Interest Accrual Period	
Payment Date:	09.01.2017	Beginning	Ending
3 Month EURIBOR:	-0,30200%	07.10.2016	08.01.2017
Number of days (act):	94		
Servicer:	BHW Bausparkasse AG		
Reporting Date:	07.12.2016		
Early Redemption Date:	07.01.2010		

Distribution Summary
Currency: EUR

Credit Linked Notes Provide Blue 2005-1 PLC
Statement to CLN Noteholders

Class	Initial Class Principal Amount	Class Principal Amount before Distribution	Current Net 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	A0E6NT	DE000A0E6NT0
A	30.700.000,00	0,00	0,0000%	0,00	0,00	0,00	0,00	0,00	0,00	A0E6NU	DE000A0E6NU8
B	39.600.000,00	0,00	0,0000%	0,00	0,00	0,00	0,00	0,00	0,00	A0E6NV	DE000A0E6NV6
C	21.700.000,00	0,00	0,0000%	0,00	0,00	0,00	0,00	0,00	0,00	A0E6NW	DE000A0E6NW4
D	17.200.000,00	0,00	0,0000%	0,00	0,00	0,00	0,00	0,00	0,00	A0E6NX	DE000A0E6NX2
E	8.200.000,00	4.152.291,68	1,9480%	458.196,93	21.120,74	0,00	479.317,67	0,00	3.694.094,75	A0E6NY	DE000A0E6NY0
F	12.100.000,00	5.309.518,85	15,1980%	0,00	210.700,93	0,00	210.700,93	-9.490,66	5.319.009,51	A0E6NZ	DE000A0E6NZ7
Totals CLN	130.000.000,00	9.461.810,53		458.196,93	231.821,67	0,00	690.018,60	-9.490,66	9.013.104,26		

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	07.01.2027					
A	0,00	0,00	0,00	0,00	0,00	0,00	07.01.2027					
B	0,00	0,00	0,00	0,00	0,00	0,00	07.01.2027					
C	0,00	0,00	0,00	0,00	0,00	0,00	07.01.2027					
D	0,00	0,00	0,00	0,00	0,00	0,00	07.01.2027					
E	50.637,70	5.587,77	257,57	5.845,34	0,00	45.049,93	07.01.2027	BB	BBB-	BB	BBB+	
F	43.880,32	0,00	1.741,33	1.741,33	-78,44	43.958,76	07.01.2027	n.r.	n.r.	n.r.	n.r.	

Determination Date: 13.12.2016
Payment Date: 09.01.2017
3 Month EURIBOR: -0,30200%
Servicer: BHW Bausparkasse AG
Reporting Date: 07.12.2016
Early Redemption Date: 07.01.2010

Principal Reduction
Currency: EUR

Credit Linked Notes Provide Blue 2005-1 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 Swap	1.363.924.182,63	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%
A	30.700.000,00	0,00%	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00%
B	39.600.000,00	0,00%	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00%
C	21.700.000,00	0,00%	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00%
D	17.200.000,00	0,00%	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00%
E	8.200.000,00	43,88%	4.152.291,68	0,00	0,00	458.196,93	458.196,93	0,00	0,00	3.694.094,75	40,99%
F	12.100.000,00	56,12%	5.309.518,85	0,00	0,00	0,00	0,00	43.085,06	33.594,40	5.319.009,51	59,01%
Threshold Amount	1.400.000,00	0,00%	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00%
Totals	1.495.324.182,63	100%	9.461.810,53	0,00	0,00	458.196,93	458.196,93	43.085,06	33.594,40	9.013.104,26	100%

Credit Enhancement (based on Ending Class Principal Amount)			
Class	Initial Percentage	Beginning Percentage	Ending Percentage
C			
D			
E	0,90%	56,12%	59,01%
F	0,09%	0,00%	0,00%

Determination Date: 13.12.2016
Payment Date: 09.01.2017
3 Month EURIBOR: -0,30200%
Servicer: BHW Bausparkasse AG
Reporting Date: 07.12.2016
Early Redemption Date: 07.01.2010

Pool Distribution by Outstanding Balance - 30.11.2016 -

Balance Bucket (€)	Aggregated Securitized Balance (Protected Amount)	Percent of Total Securitized Balance	Number of Reference Claims	Percent of Total Number of Reference	Weighted Average LTV	Percentage East Germany
< 10.000	1.707.248,70 €	1,89%	252	12,85%	26,80%	11,68%
>= 10.000 < 20.000	3.841.513,30 €	4,24%	260	13,26%	30,73%	21,51%
>= 20.000 < 30.000	6.801.541,24 €	7,51%	271	13,82%	31,68%	28,16%
>= 30.000 < 40.000	8.392.500,38 €	9,27%	239	12,19%	35,75%	27,56%
>= 40.000 < 50.000	9.437.278,92 €	10,43%	211	10,76%	38,38%	26,09%
>= 50.000 < 60.000	9.729.178,47 €	10,75%	177	9,03%	42,32%	31,93%
>= 60.000 < 70.000	8.795.188,55 €	9,72%	136	6,94%	45,48%	23,58%
>= 70.000 < 80.000	8.154.479,95 €	9,01%	109	5,56%	48,19%	32,00%
>= 80.000 < 90.000	7.177.663,72 €	7,93%	85	4,33%	48,73%	19,86%
>= 90.000 < 100.000	6.231.634,77 €	6,88%	66	3,37%	50,59%	32,49%
>= 100.000 < 110.000	3.764.839,93 €	4,16%	36	1,84%	57,87%	22,32%
>= 110.000 < 120.000	4.128.026,51 €	4,56%	36	1,84%	58,85%	14,33%
>= 120.000 < 130.000	3.989.555,85 €	4,41%	32	1,63%	55,06%	9,36%
>= 130.000 < 140.000	2.285.902,36 €	2,53%	17	0,87%	57,97%	5,80%
>= 140.000 < 150.000	1.148.487,65 €	1,27%	8	0,41%	66,45%	38,79%
>= 150.000 < 160.000	1.078.272,78 €	1,19%	7	0,36%	54,22%	14,04%
>= 160.000 < 170.000	825.537,31 €	0,91%	5	0,25%	58,48%	0,00%
>= 170.000 < 180.000	525.467,98 €	0,58%	3	0,15%	64,97%	50,40%
>= 180.000 < 190.000	370.763,19 €	0,41%	2	0,10%	64,59%	0,00%
>= 190.000 < 200.000	776.513,90 €	0,86%	4	0,20%	62,25%	25,51%
>= 200.000 < 210.000	0,00 €	0,00%	0	0,00%	0,00%	0,00%
>= 210.000 < 220.000	216.934,86 €	0,24%	1	0,05%	61,00%	0,00%
>= 220.000 < 230.000	0,00 €	0,00%	0	0,00%	0,00%	0,00%
>= 230.000 < 240.000	0,00 €	0,00%	0	0,00%	0,00%	0,00%
>= 240.000 < 250.000	240.868,87 €	0,27%	1	0,05%	67,00%	0,00%
>= 250.000 < 260.000	0,00 €	0,00%	0	0,00%	0,00%	0,00%
>= 260.000 < 270.000	0,00 €	0,00%	0	0,00%	0,00%	0,00%
>= 270.000 < 280.000	0,00 €	0,00%	0	0,00%	0,00%	0,00%
>= 280.000 < 290.000	0,00 €	0,00%	0	0,00%	0,00%	0,00%
>= 290.000 < 300.000	586.718,22 €	0,65%	2	0,10%	64,00%	0,00%
>= 300.000	305.284,48 €	0,34%	1	0,05%	69,00%	0,00%
TOTAL	90.511.401,89 €	100%	1.961	100%	45,25%	24,27%

Original weighted average current Outstanding Balance = 29.695,64 €
 Weighted average current Outstanding Balance = 46.155,74 €
 Maximum current Outstanding Balance = 305.284,48 €
 Minimum current Outstanding Balance = 1.927,21 €

BHW Bausparkasse AG

Pool Distribution by Region - 30.11.2016 -

Region	Aggregated Securitized Balance (Protected Amount)	Percent of Total Securitized Balance	Number of Reference Claims	Percent of Total Number of Reference	Weighted Average LTV
Schleswig Holstein	4.573.467,47 €	5,05%	111	5,66%	43,10%
Hamburg	1.049.741,93 €	1,16%	22	1,12%	32,65%
Niedersachsen	10.050.633,98 €	11,10%	256	13,05%	45,04%
Bremen	530.175,86 €	0,59%	16	0,82%	37,75%
Nordrhein-Westfalen	20.135.001,16 €	22,25%	458	23,36%	42,30%
Hessen	9.500.913,43 €	10,50%	185	9,43%	46,50%
Rheinland-Pfalz	5.356.082,68 €	5,92%	114	5,81%	42,73%
Baden-Württemberg	6.115.780,30 €	6,76%	118	6,02%	45,58%
Bayern	5.291.613,22 €	5,85%	110	5,61%	45,57%
Saarland	1.079.800,93 €	1,19%	29	1,48%	40,84%
Berlin	3.841.405,77 €	4,24%	53	2,70%	48,27%
Brandenburg	5.178.475,80 €	5,72%	99	5,05%	49,60%
Mecklenburg-Vorpommern	3.361.253,07 €	3,71%	74	3,77%	45,64%
Sachsen	4.836.681,51 €	5,34%	101	5,15%	49,27%
Sachsen-Anhalt	5.794.823,46 €	6,40%	129	6,58%	52,00%
Thüringen	2.469.504,05 €	2,73%	59	3,01%	43,93%
unknown	1.346.047,27 €	1,49%	27	1,38%	
TOTAL	90.511.401,89 €	100%	1.961	100%	45,25%

BHW Bausparkasse AG

Pool Distribution by LTV - 30.11.2016 -

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
> 0 < 5%	287.988,21 €	0,32%	45	2,29%	3,38%	9,29%
>= 5% < 10%	1.627.296,43 €	1,80%	117	5,97%	7,38%	8,26%
>= 10% < 15%	2.653.936,88 €	2,93%	120	6,12%	12,00%	12,53%
>= 15% < 20%	3.811.572,00 €	4,21%	128	6,53%	17,04%	19,56%
>= 20% < 25%	5.122.700,40 €	5,66%	155	7,90%	22,05%	15,27%
>= 25% < 30%	6.513.504,49 €	7,20%	150	7,65%	27,08%	20,71%
>= 30% < 35%	7.697.640,15 €	8,50%	165	8,41%	32,25%	19,64%
>= 35% < 40%	8.614.818,86 €	9,52%	166	8,47%	36,87%	23,12%
>= 40% < 45%	6.060.364,08 €	6,70%	116	5,92%	41,80%	22,81%
>= 45% < 50%	6.210.658,76 €	6,86%	118	6,02%	46,86%	24,98%
>= 50% < 55%	7.387.063,82 €	8,16%	128	6,53%	52,07%	28,74%
>= 55% < 60%	8.513.449,40 €	9,41%	143	7,29%	57,15%	29,38%
>= 60% < 65%	8.853.853,86 €	9,78%	130	6,63%	61,83%	28,72%
>= 65% < 70%	8.914.804,95 €	9,85%	134	6,83%	66,93%	29,71%
>= 70% < 75%	4.405.016,34 €	4,87%	77	3,93%	71,66%	36,63%
>= 75% < 80%	1.733.710,32 €	1,92%	29	1,48%	76,66%	16,26%
>= 80% < 85%	756.975,67 €	0,84%	13	0,66%	80,70%	16,03%
>= 85% < 90%	0,00 €	0,00%	0	0,00%	0,00%	0,00%
>= 90% < 95%	0,00 €	0,00%	0	0,00%	0,00%	0,00%
>= 95%	0,00 €	0,00%	0	0,00%	0,00%	0,00%
Brigde Collateral	439.166,04 €	0,49%	6	0,31%		
n.a. ¹⁾	906.881,23 €	1,00%	21	1,07%		
TOTAL	90.511.401,89 €	100%	1.961	100%	45,25%	24,27%

Original weighted average LTV = 53,18%
 Weighted average current LTV = 45,25%
 Maximum current LTV = 83,34%
 Minimum current LTV = 1,00%

¹⁾ Loans secured by substitutional collateral or temporary collateral

Pool Distribution by Interest Rate - 30.11.2016 -

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%	65.934.182,11 €	72,85%	1.210	61,70%	46,33%	24,22%
>= 4,25% < 4,50%	3.526.712,73 €	3,90%	57	2,91%	45,47%	31,42%
>= 4,50% < 4,75%	2.415.976,21 €	2,67%	45	2,29%	44,76%	44,91%
>= 4,75% < 5,00%	5.187.274,51 €	5,73%	95	4,84%	44,59%	25,19%
>= 5,00% < 5,25%	4.097.686,94 €	4,53%	101	5,15%	47,69%	23,61%
>= 5,25% < 5,50%	3.116.771,01 €	3,44%	143	7,29%	39,31%	23,81%
>= 5,50% < 5,75%	2.079.996,81 €	2,30%	80	4,08%	42,51%	12,86%
>= 5,75% < 6,00%	588.750,29 €	0,65%	15	0,76%	43,41%	9,47%
>= 6,00% < 6,25%	2.116.053,60 €	2,34%	136	6,94%	30,83%	12,01%
>= 6,25% < 6,50%	249.968,98 €	0,28%	18	0,92%	26,19%	0,00%
>= 6,50% < 6,75%	1.198.028,70 €	1,32%	61	3,11%	30,80%	17,42%
>= 6,75% < 7,00%	0,00 €	0,00%	0	0,00%	0,00%	0,00%
>= 7,00% < 7,25%	0,00 €	0,00%	0	0,00%	0,00%	0,00%
>= 7,25% < 7,50%	0,00 €	0,00%	0	0,00%	0,00%	0,00%
>= 7,50% < 7,75%	0,00 €	0,00%	0	0,00%	0,00%	0,00%
>= 7,75%	0,00 €	0,00%	0	0,00%	0,00%	0,00%

TOTAL	90.511.401,89 €	100%	1.961	100%	45,25%	24,27%
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Original weighted average Interest Rate = 5,05%
 Weighted average current Interest Rate = 3,56%
 Maximum current Interest Rate = 6,50%
 Minimum current Interest Rate = 1,05%

BHW Bausparkasse AG

Pool Distribution by Prior Ranking Charges - 30.11.2016 -

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	5.606.079,19 €	6,19%	102	5,20%	0,00 €	37,23%	17,24%
Mortgages subject prior ranking charges	83.753.399,16 €	92,53%	1.832	93,42%	41.787.856,78 €	45,78%	24,74%
n.a.	1.151.923,54 €	1,27%	27	1,38%			
TOTAL	90.511.401,89 €	100%	1.961	100%	41.787.856,78 €	45,25%	24,27%

BHW Bausparkasse AG

Pool Distribution by Prior Ranking Charges (as adjusted) - 30.11.2016 -

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	70.443.427,24 €	77,83%	1.289	65,73%	0,00 €	43,81%	25,56%
Mortgages subject prior ranking charges	18.916.051,11 €	20,90%	645	32,89%	40.786.752,33 €	48,90%	19,45%
n.a.	1.151.923,54 €	1,27%	27	1,38%	0,00 €	0,00%	0,00%
TOTAL	90.511.401,89 €	100%	1.961	100%	40.786.752,33 €	44,89%	24,27%

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 - 30.11.2016 -

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	58.445.338,05	64,57%	1.291	65,83%	44,98%	28,22%
Two-Family House	10.326.527,86	11,41%	220	11,22%	41,47%	18,94%
Multi-Family House	3.858.227,18	4,26%	72	3,67%	38,72%	23,07%
Holiday Property	80.954,79	0,09%	2	0,10%	41,36%	96,08%
Prefabricated House (Fertighaus)	2.471.096,88	2,73%	38	1,94%	42,92%	23,72%
Apartment (Eigentumswohnung)	13.894.301,38	15,35%	307	15,66%	51,33%	12,10%
Building land	38.426,41	0,04%	2	0,10%	14,19%	0,00%
Other Properties	244.605,80	0,27%	2	0,10%	54,55%	0,00%
Unkown	1.151.923,54	1,27%	27	1,38%	0,00%	
TOTAL	90.511.401,89	100%	1.961	100%	45,25%	24,27%

BHW Bausparkasse AG

Pool Distribution by Employment Status - 30.11.2016 -

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	10.168.842,44	11,23%	244	12,44%	41,13%	22,12%
Public Sector Employees	10.449.071,06	11,54%	230	11,73%	45,69%	21,86%
Other Employees	46.565.033,33	51,45%	901	45,95%	47,86%	27,00%
Self-Employed	3.478.297,37	3,84%	66	3,37%	48,90%	32,46%
Other (Pensioners, Students, ...)	12.015.822,30	13,28%	337	17,19%	36,90%	14,11%
unknown	7.834.335,39	8,66%	183	9,33%	45,82%	26,17%
TOTAL	90.511.401,89	100%	1.961	100%	45,25%	24,27%

BHW Bausparkasse AG

Pool Distribution by Occupation Status - 30.11.2016 -

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	77.976.795,00	86,15%	1.678	85,57%	44,67%	23,32%
Non-Owner Occupied	11.818.971,20	13,06%	262	13,36%	49,05%	30,55%
unknown	715.635,69	0,79%	21	1,07%		
TOTAL	90.511.401,89	100%	1.961	100%	45,25%	24,27%

BHW Bausparkasse AG

Pool Distribution by Amortisation Type - 30.11.2016 -

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	90.511.401,89	100,00%	1.961	100,00%	45,25%	24,27%
Annuity	0,00	0,00%	0	0,00%	0,00%	0,00%
Amortising	0,00	0,00%	0	0,00%	0,00%	0,00%
TOTAL	90.511.401,89	100%	1.961	100%	45,25%	24,27%

BHW Bausparkasse AG

Pool Distribution by Seasoning - 30.11.2016 -

Seasoning (in months)	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
>= 0 <= 36	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 36 <= 39	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 39 <= 42	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 42 <= 45	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 45 <= 48	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 48 <= 51	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 51 <= 54	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 54 <= 57	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 57 <= 60	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 60 <= 63	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 63 <= 66	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 66 <= 69	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 69 <= 72	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 72 <= 75	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 75 <= 78	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 78 <= 81	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 81 <= 84	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 84 <= 87	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 87 <= 90	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 90 <= 93	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 93 <= 96	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 96 <= 99	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 99 <= 102	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 102 <= 105	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 105 <= 108	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 108 <= 111	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 111 <= 114	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 114 <= 117	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 117 <= 120	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 120 <= 123	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 123	90.511.401,89 €	100,00%	1.961	100,00%	45,25%	24,27%
TOTAL	90.511.401,89 €	100%	1.961	100%	45,25%	24,27%

Original weighted average current Seasoning = 26,69
 Weighted average current Seasoning = 154,88
 Maximum current Seasoning = 314,20
 Minimum current Seasoning = 143,00

BHW Bausparkasse AG

Pool Distribution by Remaining Term to next Reset Date - 30.11.2016 -

Next Reset Date (in months)	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
> 0 <= 24	17.556.138,61 €	19,40%	620	31,62%	38,63%	22,94%
> 24 <= 27	4.046.687,42 €	4,47%	78	3,98%	47,67%	22,63%
> 27 <= 30	3.341.241,61 €	3,69%	72	3,67%	43,62%	34,35%
> 30 <= 33	8.062.448,30 €	8,91%	156	7,96%	43,25%	26,43%
> 33 <= 36	5.781.181,78 €	6,39%	127	6,48%	41,39%	18,35%
> 36 <= 39	3.082.804,07 €	3,41%	65	3,31%	43,90%	19,64%
> 39 <= 42	565.849,04 €	0,63%	14	0,71%	50,72%	58,15%
> 42 <= 45	520.251,96 €	0,57%	13	0,66%	47,71%	20,51%
> 45 <= 48	651.453,87 €	0,72%	16	0,82%	41,87%	10,68%
> 48 <= 51	705.449,72 €	0,78%	12	0,61%	54,12%	13,12%
> 51 <= 54	1.537.096,52 €	1,70%	25	1,27%	52,22%	46,27%
> 54 <= 57	2.442.545,87 €	2,70%	45	2,29%	48,66%	34,27%
> 57 <= 60	2.420.325,20 €	2,67%	45	2,29%	45,28%	26,93%
> 60 <= 63	2.275.242,92 €	2,51%	41	2,09%	48,51%	46,03%
> 63 <= 66	1.825.264,32 €	2,02%	31	1,58%	51,40%	21,68%
> 66 <= 69	2.675.419,22 €	2,96%	42	2,14%	46,91%	30,31%
> 69 <= 72	1.818.634,42 €	2,01%	32	1,63%	50,34%	18,93%
> 72 <= 75	1.229.283,84 €	1,36%	23	1,17%	51,49%	11,45%
> 75 <= 78	805.360,65 €	0,89%	14	0,71%	47,06%	4,40%
> 78 <= 81	2.442.656,68 €	2,70%	34	1,73%	51,04%	24,78%
> 81 <= 84	2.670.076,63 €	2,95%	42	2,14%	52,23%	32,95%
> 84 <= 87	4.469.387,86 €	4,94%	77	3,93%	52,25%	39,78%
> 87 <= 90	5.298.203,01 €	5,85%	82	4,18%	50,64%	23,29%
> 90 <= 93	7.445.127,39 €	8,23%	120	6,12%	46,26%	13,91%
> 93 <= 96	5.188.915,33 €	5,73%	97	4,95%	44,91%	16,19%
> 96 <= 99	1.521.161,15 €	1,68%	29	1,48%	34,54%	6,60%
> 99 <= 102	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 102 <= 105	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 105 <= 108	4.713,48 €	0,01%	1	0,05%	62,00%	0,00%
> 108 <= 111	7.254,27 €	0,01%	1	0,05%	19,00%	0,00%
> 111 <= 114	37.997,37 €	0,04%	3	0,15%	13,63%	0,00%
> 114 <= 117	16.436,32 €	0,02%	1	0,05%	13,00%	0,00%
> 117 <= 120	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 120 <= 123	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 123 <= 126	14.846,81 €	0,02%	1	0,05%	55,00%	0,00%
> 126 <= 129	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 129 <= 132	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 132 <= 135	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 135	51.946,25 €	0,06%	2	0,10%	16,19%	49,80%
variable	0,00 €	0,00%	0	0,00%	0,00%	0,00%
TOTAL	90.511.401,89 €	100%	1.961	100%	45,25%	24,27%

Original weighted average current Term to Reset = 80,67
 Weighted average current Term to Reset = 51,84
 Maximum current Term to Reset = 232,00
 Minimum current Term to Reset = 0,03

BHW Bausparkasse AG