



PROVIDE BLUE 2005 - 1 PLC -Investor Notification

Determination Date :	14.03.2017		
Reference Period :	01.12.2016	-	28.02.2017
Interest Period on Notes :	09.01.2017	-	06.04.2017
Fixed Euribor :	-0,32100%		

The Bank and Servicer

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Rating:
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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		90.511.401,89
Scheduled principal received	3.192.830,63	
Unscheduled principal received / prepayments / Unjustified Loss Allocation	890.309,38	
thereof removals	0,00	
Total principal available for distribution		4.083.140,01
Current period Realised Loss	15.891,44	
Current period Estimated Loss	23.300,00	
Current period Additional Loss	11.965,23	
Cumulative Realised Loss	4.570.667,03	
Cumulative Estimated Loss	1.966.700,98	
Cumulative Additional Loss	1.693.163,10	
Current period Unjustified Loss Allocation/Late Recoveries	871,51	
Current period Late Recoveries/Unjustified Loss Allocation for Estimated Loss	0,00	
Current period Late Recoveries/Unjustified Loss Allocation for Additional Loss	744,54	
Current period reverse of previous reduction of the Note Principal Amount	0,00	
Net principal repayment		4.132.680,63
Ending Aggregate Principal Balance		86.378.721,26
Cumulative Realised Loss/Estimated Loss/Additional Loss	8.230.531,11	
CPR	3,88%	

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	287	16.324.390,82
Foreclosure Proceeds	15.471.916,03	
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		8.397.254,38

Pool-factor:	0,00000000
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Determination Date:	14.03.2017	3 Month EURIBOR:	-0,321%
Payment Date:	07.04.2017	Servicer:	BHW Bausparkasse AG
		Reporting Date	08.03.2017

Reference Pool Information		
Fixed Rate Loans (Festhypotheken)		
Beginning number of Reference Claims		1.961
Number of Reference Claims paid in full current period	-138	
Current Period number of removals	0	
Aggregated number of Reference Claims paid in full / removals		-138
Added loans *		+ 0
Ending number of Reference Claims		1.823

* in case loan was splitted

Delinquency Status			
	Number of Reference Claims	Protected Amount	Overdue payments
0 months in Arrears	1.695	80.094.662,94	n.a.
0,01 - 0,99 months in Arrears	24	1.096.602,38	2.822,87
1 - 1,99 months in Arrears	23	1.146.225,68	8.948,73
2 - 2,99 months in Arrears	8	336.107,59	4.938,73
3 - 3,99 months in Arrears	4	312.440,90	3.641,39
4 - 4,99 months in Arrears	8	329.021,01	7.787,41
5 - 5,99 months in Arrears	0	0,00	0,00
6 - 11,99 months in Arrears	4	342.557,92	17.691,83
12+ months in Arrears	10	520.104,72	73.424,76
Delinquencies (greater 3 Instalments)	26	1.504.124,55	102.545,39
Bankruptcy	47	2.200.998,12	24.481,19
Total	73	3.705.122,67	127.026,58

Defaulted Reference Loan Claim			
	Number of Reference Claims	Protected Amount	Overdue payments
Current period Defaulted Reference Claims	2	180.216,63	8.848,41
Cumulative Defaulted Reference Claims	144	6.148.108,34	127.418,03
thereof normal performing again*	101	4.124.488,00	

*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	183	8.165.567,90	142.917,67

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	3.694.094,75	82	2,25%	1,9290%	212,43	17.419,26
F	5.319.009,51	121	15,50%	15,1790%	1.631,06	197.358,26
Totals	9.013.104,26					214.777,52

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 5,78%
- 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:	14.03.2017	Current Interest Accrual Period	
Payment Date:	07.04.2017	Beginning	Ending
3 Month EURIBOR:	-0,32100%	09.01.2017	06.04.2017
Number of days (act):	88		
Servicer:	BHW Bausparkasse AG		
Reporting Date:	08.03.2017		
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	3.694.094,75	1,9290%	797.995,74	17.419,26	0,00	815.415,00	0,00	2.896.099,01	A0E6NY	DE000A0E6NY0
F	12.100.000,00	5.319.009,51	15,1790%	0,00	197.358,26	0,00	197.358,26	49.540,62	5.269.468,89	A0E6NZ	DE000A0E6NZ7
Totals CLN	130.000.000,00	9.013.104,26		797.995,74	214.777,52	0,00	1.012.773,26	49.540,62	8.165.567,90		

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	45.049,94	9.731,66	212,43	9.944,09	0,00	35.318,28	07.01.2027	BB	BBB-	BB	BBB+	
F	43.958,76	0,00	1.631,06	1.631,06	409,43	43.549,33	07.01.2027	n.r.	n.r.	n.r.	n.r.	

Determination Date: 14.03.2017
Payment Date: 07.04.2017
3 Month EURIBOR: -0,32100%
Servicer: BHW Bausparkasse AG
Reporting Date: 08.03.2017
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	40,99%	3.694.094,75	0,00	0,00	797.995,74	797.995,74	0,00	0,00	2.896.099,01	35,47%
F	12.100.000,00	59,01%	5.319.009,51	0,00	0,00	0,00	0,00	1.616,05	51.156,67	5.269.468,89	64,53%
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%	9.013.104,26	0,00	0,00	797.995,74	797.995,74	1.616,05	51.156,67	8.165.567,90	100%

Credit Enhancement (based on Ending Class Principal Amount)			
Class	Initial Percentage	Beginning Percentage	Ending Percentage
C			
D			
E	0,90%	59,01%	64,53%
F	0,09%	0,00%	0,00%

Determination Date: 14.03.2017
Payment Date: 07.04.2017
3 Month EURIBOR: -0,32100%
Servicer: BHW Bausparkasse AG
Reporting Date: 08.03.2017
Early Redemption Date: 07.01.2010

Pool Distribution by Outstanding Balance - 28.02.2017 -

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	1.397.430,60 €	1,62%	205	11,25%	26,08%	13,39%
>= 10.000 < 20.000	3.174.662,64 €	3,68%	213	11,68%	29,77%	20,37%
>= 20.000 < 30.000	6.638.834,51 €	7,69%	264	14,48%	31,93%	29,57%
>= 30.000 < 40.000	8.073.122,00 €	9,35%	230	12,62%	35,39%	26,75%
>= 40.000 < 50.000	9.351.330,88 €	10,83%	209	11,46%	38,27%	27,55%
>= 50.000 < 60.000	9.776.269,45 €	11,32%	177	9,71%	42,58%	30,02%
>= 60.000 < 70.000	8.178.044,33 €	9,47%	126	6,91%	44,81%	26,22%
>= 70.000 < 80.000	8.078.153,23 €	9,35%	108	5,92%	47,99%	31,39%
>= 80.000 < 90.000	7.105.341,06 €	8,23%	84	4,61%	48,27%	18,06%
>= 90.000 < 100.000	5.547.338,20 €	6,42%	59	3,24%	50,59%	34,54%
>= 100.000 < 110.000	3.981.576,50 €	4,61%	38	2,08%	57,93%	18,95%
>= 110.000 < 120.000	3.547.277,36 €	4,11%	31	1,70%	59,34%	16,07%
>= 120.000 < 130.000	4.098.784,24 €	4,75%	33	1,81%	53,30%	9,00%
>= 130.000 < 140.000	2.019.633,71 €	2,34%	15	0,82%	58,72%	6,54%
>= 140.000 < 150.000	1.149.663,33 €	1,33%	8	0,44%	63,18%	38,36%
>= 150.000 < 160.000	918.443,52 €	1,06%	6	0,33%	56,71%	16,38%
>= 160.000 < 170.000	818.422,55 €	0,95%	5	0,27%	58,05%	0,00%
>= 170.000 < 180.000	530.234,70 €	0,61%	3	0,16%	63,28%	33,32%
>= 180.000 < 190.000	567.538,98 €	0,66%	3	0,16%	63,65%	0,00%
>= 190.000 < 200.000	390.117,83 €	0,45%	2	0,11%	60,99%	50,13%
>= 200.000 < 210.000	0,00 €	0,00%	0	0,00%	0,00%	0,00%
>= 210.000 < 220.000	215.449,40 €	0,25%	1	0,05%	60,00%	0,00%
>= 220.000 < 230.000	0,00 €	0,00%	0	0,00%	0,00%	0,00%
>= 230.000 < 240.000	238.317,17 €	0,28%	1	0,05%	66,00%	0,00%
>= 240.000 < 250.000	0,00 €	0,00%	0	0,00%	0,00%	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	582.735,07 €	0,67%	2	0,11%	64,00%	0,00%
>= 300.000	0,00 €	0,00%	0	0,00%	0,00%	0,00%
TOTAL	86.378.721,26 €	100%	1.823	100%	45,01%	24,54%

Original weighted average current Outstanding Balance = 29.695,64 €
 Weighted average current Outstanding Balance = 47.382,73 €
 Maximum current Outstanding Balance = 292.262,13 €
 Minimum current Outstanding Balance = 2.852,04 €

Pool Distribution by Region - 28.02.2017 -

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	4.378.173,97 €	5,07%	100	5,49%	43,00%
Hamburg	1.007.690,79 €	1,17%	21	1,15%	32,04%
Niedersachsen	9.122.078,60 €	10,56%	224	12,29%	45,00%
Bremen	495.819,20 €	0,57%	14	0,77%	35,52%
Nordrhein-Westfalen	19.413.803,01 €	22,48%	429	23,53%	42,20%
Hessen	8.763.777,08 €	10,15%	166	9,11%	45,72%
Rheinland-Pfalz	5.286.947,49 €	6,12%	111	6,09%	42,49%
Baden-Württemberg	5.878.206,11 €	6,81%	109	5,98%	45,00%
Bayern	5.217.817,49 €	6,04%	106	5,81%	45,31%
Saarland	1.025.621,85 €	1,19%	27	1,48%	42,07%
Berlin	3.729.862,55 €	4,32%	51	2,80%	48,33%
Brandenburg	5.046.373,76 €	5,84%	94	5,16%	49,18%
Mecklenburg-Vorpommern	3.322.097,34 €	3,85%	74	4,06%	45,31%
Sachsen	4.579.372,07 €	5,30%	96	5,27%	49,43%
Sachsen-Anhalt	5.534.710,48 €	6,41%	120	6,58%	51,94%
Thüringen	2.433.200,76 €	2,82%	58	3,18%	43,54%
unknown	1.143.168,71 €	1,32%	23	1,26%	
TOTAL	86.378.721,26 €	100%	1.823	100%	45,01%

BHW Bausparkasse AG

Pool Distribution by LTV - 28.02.2017 -

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%	216.392,73 €	0,25%	33	1,81%	3,49%	12,22%
>= 5% < 10%	1.481.468,30 €	1,72%	107	5,87%	7,40%	7,46%
>= 10% < 15%	2.422.270,58 €	2,80%	107	5,87%	12,02%	13,51%
>= 15% < 20%	3.958.870,23 €	4,58%	127	6,97%	17,16%	21,35%
>= 20% < 25%	4.719.179,15 €	5,46%	141	7,73%	22,15%	14,34%
>= 25% < 30%	6.511.744,49 €	7,54%	139	7,62%	27,01%	20,89%
>= 30% < 35%	7.279.200,31 €	8,43%	157	8,61%	32,21%	18,00%
>= 35% < 40%	8.459.955,09 €	9,79%	160	8,78%	36,78%	22,38%
>= 40% < 45%	5.740.808,05 €	6,65%	107	5,87%	41,99%	24,64%
>= 45% < 50%	5.917.613,13 €	6,85%	109	5,98%	46,90%	25,86%
>= 50% < 55%	7.431.463,19 €	8,60%	121	6,64%	52,05%	27,65%
>= 55% < 60%	8.438.937,37 €	9,77%	145	7,95%	57,08%	32,92%
>= 60% < 65%	8.259.603,19 €	9,56%	120	6,58%	61,81%	26,61%
>= 65% < 70%	8.651.978,93 €	10,02%	130	7,13%	66,88%	33,03%
>= 70% < 75%	3.439.152,39 €	3,98%	61	3,35%	71,63%	33,93%
>= 75% < 80%	1.727.870,51 €	2,00%	26	1,43%	76,40%	18,08%
>= 80% < 85%	579.044,91 €	0,67%	10	0,55%	80,73%	9,08%
>= 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	525.260,65 €	0,61%	8	0,44%		
n.a. ¹⁾	617.908,06 €	0,72%	15	0,82%		
TOTAL	86.378.721,26 €	100%	1.823	100%	45,01%	24,54%

Original weighted average LTV = 53,18%
 Weighted average current LTV = 45,01%
 Maximum current LTV = 82,73%
 Minimum current LTV = 1,00%

¹⁾ Loans secured by substitutional collateral or temporary collateral

Pool Distribution by Interest Rate - 28.02.2017 -

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%	63.700.055,04 €	73,75%	1.173	64,34%	45,90%	24,30%
>= 4,25% < 4,50%	3.420.650,32 €	3,96%	56	3,07%	44,77%	30,98%
>= 4,50% < 4,75%	2.393.292,68 €	2,77%	45	2,47%	44,43%	44,87%
>= 4,75% < 5,00%	4.918.634,41 €	5,69%	90	4,94%	44,42%	25,77%
>= 5,00% < 5,25%	3.952.782,58 €	4,58%	90	4,94%	47,55%	24,21%
>= 5,25% < 5,50%	2.782.695,35 €	3,22%	116	6,36%	40,27%	25,42%
>= 5,50% < 5,75%	1.691.057,11 €	1,96%	61	3,35%	40,98%	11,85%
>= 5,75% < 6,00%	564.430,09 €	0,65%	14	0,77%	43,95%	9,75%
>= 6,00% < 6,25%	1.687.064,39 €	1,95%	111	6,09%	31,48%	11,92%
>= 6,25% < 6,50%	209.598,14 €	0,24%	14	0,77%	27,04%	0,00%
>= 6,50% < 6,75%	1.058.461,15 €	1,23%	53	2,91%	31,03%	17,97%
>= 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	86.378.721,26 €	100%	1.823	100%	45,01%	24,54%

Original weighted average Interest Rate = 5,05%
 Weighted average current Interest Rate = 3,52%
 Maximum current Interest Rate = 6,50%
 Minimum current Interest Rate = 1,05%

BHW Bausparkasse AG

Pool Distribution by Prior Ranking Charges - 28.02.2017 -

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	5.468.503,69 €	6,33%	95	5,21%	0,00 €	37,62%	15,33%
Mortgages subject prior ranking charges	79.879.281,54 €	92,48%	1.704	93,47%	36.468.142,38 €	45,51%	25,17%
n.a.	1.030.936,03 €	1,19%	24	1,32%			
TOTAL	86.378.721,26 €	100%	1.823	100%	36.468.142,38 €	45,01%	24,54%

BHW Bausparkasse AG

Pool Distribution by Prior Ranking Charges (as adjusted) - 28.02.2017 -

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	67.477.866,83 €	78,12%	1.224	67,14%	0,00 €	43,51%	25,94%
Mortgages subject prior ranking charges	17.869.918,40 €	20,69%	575	31,54%	35.487.513,40 €	48,91%	19,36%
n.a.	1.030.936,03 €	1,19%	24	1,32%	0,00 €	0,00%	0,00%
TOTAL	86.378.721,26 €	100%	1.823	100%	35.487.513,40 €	44,64%	24,54%

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 - 28.02.2017 -

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	55.813.320,53	64,61%	1.205	66,10%	44,66%	28,59%
Two-Family House	9.874.910,60	11,43%	201	11,03%	41,18%	18,88%
Multi-Family House	3.726.438,14	4,31%	68	3,73%	39,18%	23,41%
Holiday Property	79.947,23	0,09%	2	0,11%	40,41%	96,12%
Prefabricated House (Fertighaus)	2.425.565,74	2,81%	36	1,97%	42,16%	23,17%
Apartment (Eigentumswohnung)	13.187.336,89	15,27%	285	15,63%	51,40%	12,19%
Building land	24.816,70	0,03%	1	0,05%	18,00%	0,00%
Other Properties	215.449,40	0,25%	1	0,05%	60,00%	0,00%
Unkown	1.030.936,03	1,19%	24	1,32%	0,00%	
TOTAL	86.378.721,26	100%	1.823	100%	45,01%	24,54%

BHW Bausparkasse AG

Pool Distribution by Employment Status - 28.02.2017 -

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	9.869.692,01	11,43%	227	12,45%	40,91%	21,84%
Public Sector Employees	9.733.429,23	11,27%	211	11,57%	45,53%	22,50%
Other Employees	44.817.033,98	51,88%	847	46,46%	47,72%	27,22%
Self-Employed	3.078.092,25	3,56%	60	3,29%	45,88%	35,38%
Other (Pensioners, Students, ...)	11.524.498,01	13,34%	308	16,90%	37,11%	14,24%
unknown	7.355.975,78	8,52%	170	9,33%	45,47%	26,29%
TOTAL	86.378.721,26	100%	1.823	100%	45,01%	24,54%

BHW Bausparkasse AG

Pool Distribution by Occupation Status - 28.02.2017 -

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	74.611.284,30	86,38%	1.565	85,85%	44,36%	23,61%
Non-Owner Occupied	11.279.313,45	13,06%	243	13,33%	49,29%	30,73%
unknown	488.123,51	0,57%	15	0,82%	#DIV/0!	#DIV/0!
TOTAL	86.378.721,26	100%	1.823	100%	45,01%	24,54%

BHW Bausparkasse AG

Pool Distribution by Amortisation Type - 28.02.2017 -

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	86.378.721,26	100,00%	1.823	100,00%	45,01%	24,54%
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	86.378.721,26	100%	1.823	100%	45,01%	24,54%

BHW Bausparkasse AG

Pool Distribution by Seasoning - 28.02.2017 -

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	86.378.721,26 €	100,00%	1.823	100,00%	45,01%	24,54%
TOTAL	86.378.721,26 €	100%	1.823	100%	45,01%	24,54%

Original weighted average current Seasoning = 26,69
 Weighted average current Seasoning = 157,34
 Maximum current Seasoning = 317,13
 Minimum current Seasoning = 145,93

BHW Bausparkasse AG

Pool Distribution by Remaining Term to next Reset Date - 28.02.2017 -

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	18.556.922,29 €	21,48%	557	30,55%	40,96%	23,08%
> 24 <= 27	3.289.242,20 €	3,81%	71	3,89%	42,51%	34,58%
> 27 <= 30	7.848.943,80 €	9,09%	154	8,45%	42,86%	26,88%
> 30 <= 33	5.678.365,08 €	6,57%	129	7,08%	40,94%	18,28%
> 33 <= 36	3.045.561,79 €	3,53%	61	3,35%	43,55%	19,50%
> 36 <= 39	588.075,89 €	0,68%	18	0,99%	48,35%	55,43%
> 39 <= 42	538.781,45 €	0,62%	15	0,82%	45,83%	14,20%
> 42 <= 45	655.353,75 €	0,76%	17	0,93%	40,46%	10,50%
> 45 <= 48	443.861,61 €	0,51%	13	0,71%	41,46%	27,26%
> 48 <= 51	1.501.021,32 €	1,74%	23	1,26%	51,87%	45,09%
> 51 <= 54	2.418.455,30 €	2,80%	45	2,47%	48,10%	34,21%
> 54 <= 57	2.308.220,89 €	2,67%	44	2,41%	43,22%	29,09%
> 57 <= 60	2.423.241,82 €	2,81%	43	2,36%	48,16%	44,81%
> 60 <= 63	1.821.002,45 €	2,11%	33	1,81%	50,76%	21,52%
> 63 <= 66	2.562.000,13 €	2,97%	39	2,14%	47,40%	31,36%
> 66 <= 69	1.783.128,68 €	2,06%	33	1,81%	50,01%	19,13%
> 69 <= 72	1.186.049,33 €	1,37%	20	1,10%	50,76%	11,76%
> 72 <= 75	811.654,50 €	0,94%	16	0,88%	46,62%	4,34%
> 75 <= 78	2.471.327,48 €	2,86%	36	1,97%	50,71%	24,32%
> 78 <= 81	2.667.348,01 €	3,09%	42	2,30%	51,76%	32,58%
> 81 <= 84	4.425.910,18 €	5,12%	76	4,17%	51,88%	39,54%
> 84 <= 87	5.222.610,35 €	6,05%	81	4,44%	50,31%	23,43%
> 87 <= 90	7.265.811,51 €	8,41%	120	6,58%	45,73%	14,03%
> 90 <= 93	5.146.294,90 €	5,96%	97	5,32%	44,40%	16,28%
> 93 <= 96	1.495.490,34 €	1,73%	29	1,59%	33,65%	5,69%
> 96 <= 99	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 99 <= 102	27.915,65 €	0,03%	1	0,05%	13,00%	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	39.477,30 €	0,05%	1	0,05%	30,00%	100,00%
> 114 <= 117	4.741,02 €	0,01%	1	0,05%	62,00%	0,00%
> 117 <= 120	32.683,67 €	0,04%	1	0,05%	56,00%	0,00%
> 120 <= 123	20.889,20 €	0,02%	2	0,11%	13,15%	0,00%
> 123 <= 126	31.303,99 €	0,04%	2	0,11%	11,59%	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	67.035,38 €	0,08%	3	0,16%	21,02%	43,89%
variable	0,00 €	0,00%	0	0,00%	0,00%	0,00%
TOTAL	86.378.721,26 €	100%	1.823	100%	45,01%	24,54%

Original weighted average current Term to Reset = 80,67
 Weighted average current Term to Reset = 50,64
 Maximum current Term to Reset = 262,00
 Minimum current Term to Reset = 0,03

BHW Bausparkasse AG