



## PROVIDE BLUE 2005 - 2 PLC - Investor Notification

<b>Determination Date :</b>	<b>20.10.2016</b>		
<b>Reference Period :</b>	<b>01.07.2016</b>	<b>-</b>	<b>30.09.2016</b>
<b>Interest Period on Notes :</b>	<b>08.08.2016</b>	<b>-</b>	<b>06.11.2016</b>
<b>Fixed Euribor :</b>	<b>-0,29800%</b>		

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### Ratingagency

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### The Trustee

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**Remittance Information**  
Currency: EUR

Reference Pool Servicer: BHW  
Intermediary and Sponsor: Kreditanstalt für Wiederaufbau

Reason for Early Redemption: Payment Date falling in November 2013 or any Payment Date thereafter. Definition of Early Redemption Event in 12.1 of Terms and Conditions of the Notes.

Remittance Distribution Data		
Initial aggregate Outstanding Nominal Amount	3.901.014.166,41	
Initial aggregate principal balance of the Building Savings Accounts	399.418.802,57	
Initial aggregate balances of Auxiliary Collateral	39.912.004,85	
<b>Initial Aggregate Principal Balance</b>		<b>3.461.683.358,99</b>
<b>Beginning Aggregate Principal Balance</b>		<b>370.858.037,64</b>
Scheduled principal received	9.549.486,02	
Unscheduled principal received / prepayments / Unjustified Loss Allocation	4.291.713,13	
thereof removals	0,00	
<b>Total principal available for distribution</b>		<b>13.841.199,15</b>
Current period Realised Loss	47.250,91	
Current period Estimated Loss	0,00	
Current period Additional Loss	51.554,51	
Cumulative Realised Loss	9.911.690,62	
Cumulative Estimated Loss	4.211.289,82	
Cumulative Additional Loss	3.438.776,81	
Current period Unjustified Loss Allocation/Late Recoveries of Realised Losses	6.843,99	
Current period Unjustified Loss Allocation/Late Recoveries of Estimated Losses	0,00	
Current period Unjustified Loss Allocation/Late Recoveries of Additional Losses	1.650,00	
Current period reverse of previous reduction of the Note Principal Amount	0,00	
<b>Net principal repayment</b>		<b>13.931.510,58</b>
<b>Ending Aggregate Principal Balance</b>		<b>356.926.527,06</b>
Cumulative Realised Loss/Estimated Loss/Additional Loss	17.561.757,27	
CPR	4,55%	

Remittance Outstanding Threshold Amount			
Initial aggregate Outstanding Threshold Amount	0,61%		21.200.000,00
Beginning aggregate Outstanding Threshold Amount	11,87%		3.728.554,16
Current period Realised Loss/ current period Unjustified Loss Allocation		40.406,92	
Current period Estimated Loss/ Additional Loss		49.904,51	
<b>Ending aggregate Outstanding Threshold Amount</b>	<b>12,16%</b>		<b>3.638.242,73</b>

Remittance Realised Loss		
Number and Protected Amount +Accrued Interest + Enforcement Costs of loans	507	34.400.105,14
Foreclosure Proceeds		29.241.579,83
Prior ranking loans (not in this Portfolio)		13.438.249,32
Loss on prior ranking loans (not in this Portfolio)		1.406.217,36
<b>Total Realised Loss (including Realised Losses, Additional Losses and related Estimated Losses)</b>		<b>17.190.557,27</b>

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

Determination Date: 20.10.2016  
Payment Date: 07.11.2016  
3 Month EURIBOR: -0,298%  
Servicer: BHW Bausparkasse AG  
Reporting Date: 14.10.2016  
Early Redemption Date: 09.11.2015

Reference Pool Information		
Bullet and Annuity (Bausparfordarlehen, Festhypotheken und Tilgungshypotheken)		
Beginning number of Reference Claims		8.323
Current period number of Reference Claims paid in full	-302	
Current period number of removals	0	
Aggregated number of Reference Claims paid in full / removals		-302
Added loans *		+ 13
<b>Ending number of Reference Claims</b>		<b>8.008</b>

\* in case loan was splitted

Delinquency Status			
	Number of Reference Claims	Protected Amount	Overdue payments
0 months in Arrears	7.616	334.328.377,48	n.a.
0,01 - 0,99 months in Arrears	95	5.671.594,51	15.075,12
1 - 1,99 months in Arrears	57	3.477.077,86	23.982,30
2 - 2,99 months in Arrears	31	1.619.517,04	19.698,54
3 - 3,99 months in Arrears	15	661.994,32	13.447,90
4 - 4,99 months in Arrears	8	497.275,70	9.303,08
5 - 5,99 months in Arrears	3	360.966,86	9.897,65
6 - 11,99 months in Arrears	17	1.521.572,14	49.877,04
12+ months in Arrears	35	2.002.342,45	299.613,30
<b>Delinquencies (greater 3 months)</b>	<b>78</b>	<b>5.044.151,47</b>	<b>382.138,97</b>
Bankruptcy	131	6.785.808,70	58.482,89
<b>Total</b>	<b>209</b>	<b>11.829.960,17</b>	<b>440.621,86</b>

Defaulted Reference Claims			
	Number of Reference Claims	Protected Amount	Overdue payments
Current period Defaulted Reference Claims	12	666.109,81	17.428,52
Cumulative Defaulted Reference Claims	403	22.970.732,64	464.062,51
thereof normal performing again*	258	14.419.107,09	

\* 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	527	29.917.308,12	494.905,03

## Interest Distribution

Currency: EURO

### Credit Linked Notes Provide Blue 2005-2 PLC Statement to CLN Noteholders

Class	Beginning Class Principal Amount	Number of Notes	Spread over 3 Month Euribor	Interest Rate	Current Accrued Interest per Note	Total Interest Distribution
A+	0,00	0	0,00%	0,000%	0,00	<b>0,00</b>
B	0,00	0	0,00%	0,000%	0,00	<b>0,00</b>
C	0,00	0	0,00%	0,000%	0,00	<b>0,00</b>
D	12.185.402,88	305	0,70%	0,402%	40,60	<b>12.383,00</b>
E	15.500.000,00	155	2,20%	1,902%	480,78	<b>74.520,90</b>
<b>Totals</b>	<b>27.685.402,88</b>					<b>86.903,90</b>

#### Triggers:

- 1) Time Call: 07.11.2013
- 2) Clean up call: Reduction of Aggregate Principal Balance to less than 10% of the Initial Aggregate Principal Balance, currently 10,31%
- 3) Occurrence of a Regulatory Event
- 4) Occurrence of a Tax Event
- 5) Termination of the Bank Swap upon transfer of the Reference Pool and no substitute Bank Swap is entered
- 6) Non-compliance of Servicer

<b>Determination Date:</b>	20.10.2016	<b>Current Interest Accrual Period</b>	
<b>Payment Date:</b>	07.11.2016	<b>Beginning</b>	<b>Ending</b>
<b>3 Month EURIBOR:</b>	-0,298%	08.08.2016	06.11.2016
<b>Number of days (act):</b>	91		
<b>Servicer:</b>	BHW Bausparkasse AG		
<b>Reporting Date:</b>	14.10.2016		
<b>Early Redemption Date:</b>	09.11.2015		

**Distribution Summary**  
Currency: EUR

Credit Linked Notes Provide Blue 2005-2 PLC  
Statement to CLN Noteholders

Class	Initial Class Principal Amount	Class Principal Amount before Distribution	Current Interest Rate	Principal Distribution	Interest Distribution	Unpaid Interest	Total Distribution	Reduction of Class Principal Amount	Class Principal Amount after Distribution	WKN	ISIN
A+	500.000,00	0,00	0,0000%	0,00	0,00	0,00	0,00	0,00	0,00	A0GHZR	DE000A0GHZR1
B	67.500.000,00	0,00	0,0000%	0,00	0,00	0,00	0,00	0,00	0,00	A0GHZS	DE000A0GHZS9
C	41.900.000,00	0,00	0,0000%	0,00	0,00	0,00	0,00	0,00	0,00	A0GHZT	DE000A0GHZT7
D	30.500.000,00	12.185.402,88	0,4020%	1.406.337,49	12.383,00	0,00	1.418.720,49	0,00	10.779.065,39	A0GHZU	DE000A0GHZU5
E	15.500.000,00	15.500.000,00	1,9020%	0,00	74.520,90	0,00	74.520,90	0,00	15.500.000,00	A0GHZV	DE000A0GHZV3
<b>Totals CLN</b>	155.900.000,00	27.685.402,88		1.406.337,49	86.903,90	0,00	1.493.241,39	0,00	26.279.065,39		

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	39.952,14	4.610,94	40,60	4.651,54	0,00	35.341,20	07.08.2052	BBB	BBB	BBB	BBB
E	100.000,00	0,00	480,78	480,78	0,00	100.000,00	07.08.2052	BB	CCC+	BB	B

**Determination Date:** 20.10.2016  
**Payment Date:** 07.11.2016  
**3 Month EURIBOR:** -0,29800%  
**Servicer:** BHW Bausparkasse AG  
**Reporting Date:** 14.10.2016  
**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	38,79%	12.185.402,88	0,00	0,00	1.406.337,49	1.406.337,49	0,00	0,00	10.779.065,39	36,03%
E	15.500.000,00	49,34%	15.500.000,00	0,00	0,00	0,00	0,00	0,00	0,00	15.500.000,00	51,81%
Threshold	21.200.000,00	11,87%	3.728.554,16	0,00	0,00	0,00	0,00	8.493,99	98.805,42	3.638.242,73	12,16%
<b>Totals</b>	<b>3.461.683.358,99</b>	<b>100%</b>	<b>31.413.957,04</b>	<b>0,00</b>	<b>0,00</b>	<b>1.406.337,49</b>	<b>1.406.337,49</b>	<b>8.493,99</b>	<b>98.805,42</b>	<b>29.917.308,12</b>	<b>100%</b>

<b>Credit Enhancement</b> (based on Ending Class Principal Amount)			
Class	Initial Percentage	Beginning Percentage	Ending Percentage
A+	5,10%	100,00%	100%
B	3,15%	100,00%	100%
C	1,94%	100,00%	100%
D	1,06%	61,21%	63,97%
E	0,61%	11,87%	12,16%

**Determination Date:** 20.10.2016  
**Payment Date:** 07.11.2016  
**3 Month EURIBOR:** -0,29800%  
**Servicer:** BHW Bausparkasse AG  
**Reporting Date:** 14.10.2016  
**Early Redemption Date:** 09.11.2015

**Pool Distribution by Outstanding Balance - 30.09.2016 -**

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	5.069.194,85 €	1,42%	852	10,64%	19,64%	18,83%
>= 10.000 < 20.000	17.303.685,70 €	4,85%	1.151	14,37%	24,57%	27,63%
>= 20.000 < 30.000	32.707.108,82 €	9,16%	1.313	16,40%	29,58%	28,73%
>= 30.000 < 40.000	38.379.814,62 €	10,75%	1.101	13,75%	33,23%	28,87%
>= 40.000 < 50.000	41.563.294,69 €	11,64%	938	11,71%	35,55%	28,56%
>= 50.000 < 60.000	37.504.049,60 €	10,51%	685	8,55%	40,26%	32,57%
>= 60.000 < 70.000	32.555.093,28 €	9,12%	501	6,26%	44,74%	31,24%
>= 70.000 < 80.000	26.903.695,18 €	7,54%	359	4,48%	45,54%	30,85%
>= 80.000 < 90.000	25.351.141,51 €	7,10%	299	3,73%	47,37%	25,47%
>= 90.000 < 100.000	18.666.818,71 €	5,23%	197	2,46%	50,36%	24,80%
>= 100.000 < 110.000	16.522.104,40 €	4,63%	158	1,97%	52,30%	30,03%
>= 110.000 < 120.000	13.363.603,11 €	3,74%	117	1,46%	55,00%	25,68%
>= 120.000 < 130.000	11.869.331,87 €	3,33%	95	1,19%	55,98%	30,42%
>= 130.000 < 140.000	9.963.687,17 €	2,79%	74	0,92%	52,00%	21,57%
>= 140.000 < 150.000	5.768.899,71 €	1,62%	40	0,50%	56,56%	32,62%
>= 150.000 < 160.000	5.265.616,45 €	1,48%	34	0,42%	57,91%	13,09%
>= 160.000 < 170.000	4.280.423,16 €	1,20%	26	0,32%	61,22%	19,25%
>= 170.000 < 180.000	4.165.672,48 €	1,17%	24	0,30%	60,67%	29,22%
>= 180.000 < 190.000	2.786.159,04 €	0,78%	15	0,19%	51,33%	6,48%
>= 190.000 < 200.000	1.767.086,02 €	0,50%	9	0,11%	59,89%	33,13%
>= 200.000 < 210.000	1.426.442,70 €	0,40%	7	0,09%	54,30%	
>= 210.000 < 220.000	428.592,86 €	0,12%	2	0,02%	57,77%	50,07%
>= 220.000 < 230.000	220.000,00 €	0,06%	1	0,01%	35,57%	
>= 230.000 < 240.000	232.487,07 €	0,07%	1	0,01%	57,83%	100,00%
>= 240.000 < 250.000	0,00 €	0,00%				
>= 250.000 < 260.000	258.998,01 €	0,07%	1	0,01%	63,95%	
>= 260.000 < 270.000	267.886,00 €	0,08%	1		90,38%	
>= 270.000 < 280.000	0,00 €	0,00%				
>= 280.000 < 290.000	281.000,00 €	0,08%	1	0,01%	71,32%	
>= 290.000 < 300.000	297.735,15 €	0,08%	1	0,01%	51,33%	
>= 300.000	1.756.904,90 €	0,49%	5	0,06%	52,38%	18,63%
<b>TOTAL</b>	<b>356.926.527,06 €</b>	<b>100%</b>	<b>8.008</b>	<b>100%</b>	<b>42,17%</b>	<b>28,07%</b>

Original weighted average current Outstanding Balance = 40.060,68 €  
 Weighted average current Outstanding Balance = 44.571,24 €  
 Maximum current Outstanding Balance = 421.000,00 €  
 Minimum current Outstanding Balance = 0,03 €

BHW Bausparkasse AG

**Pool Distribution by Region - 30.09.2016 -**

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	13.477.534,61 €	3,78%	341	4,26%	39,42%
Hamburg	4.333.880,12 €	1,21%	97	1,21%	40,69%
Niedersachsen	37.991.822,96 €	10,64%	947	11,83%	41,24%
Bremen	2.017.430,44 €	0,57%	67	0,84%	39,59%
Nordrhein-Westfalen	77.861.106,76 €	21,81%	1.705	21,29%	41,66%
Hessen	33.254.811,70 €	9,32%	672	8,39%	41,16%
Rheinland-Pfalz	22.415.247,99 €	6,28%	474	5,92%	42,14%
Baden-Württemberg	32.818.144,16 €	9,19%	741	9,25%	41,29%
Bayern	22.789.449,74 €	6,38%	531	6,63%	39,61%
Saarland	3.687.341,20 €	1,03%	88	1,10%	44,53%
Berlin	10.891.986,82 €	3,05%	240	3,00%	41,85%
Brandenburg	23.923.409,54 €	6,70%	449	5,61%	45,90%
Mecklenburg-Vorpommern	13.227.177,00 €	3,71%	299	3,73%	43,01%
Sachsen	26.548.588,21 €	7,44%	586	7,32%	44,75%
Sachsen-Anhalt	20.184.411,95 €	5,66%	494	6,17%	45,97%
Thüringen	11.504.183,86 €	3,22%	277	3,46%	41,47%
unknown	0,00 €	0,00%			
<b>TOTAL</b>	<b>356.926.527,06 €</b>	<b>100%</b>	<b>8.008</b>	<b>100%</b>	<b>42,17%</b>

BHW Bausparkasse AG

**Pool Distribution by LTV - 30.09.2016 -**

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
> < 5%	2.963.804,07 €	0,83%	415	5,18%	3,50%	18,94%
>= 5% < 10%	10.486.681,71 €	2,94%	618	7,72%	7,73%	19,16%
>= 10% < 15%	16.745.664,01 €	4,69%	647	8,08%	12,58%	22,92%
>= 15% < 20%	21.847.249,66 €	6,12%	682	8,52%	17,55%	26,67%
>= 20% < 25%	26.553.730,62 €	7,44%	670	8,37%	22,35%	25,81%
>= 25% < 30%	27.820.110,95 €	7,79%	629	7,85%	27,47%	29,73%
>= 30% < 35%	29.274.231,34 €	8,20%	615	7,68%	32,31%	31,08%
>= 35% < 40%	28.990.202,49 €	8,12%	587	7,33%	37,38%	26,67%
>= 40% < 45%	27.792.403,66 €	7,79%	501	6,26%	42,45%	19,21%
>= 45% < 50%	28.028.546,66 €	7,85%	445	5,56%	47,37%	23,43%
>= 50% < 55%	25.057.993,95 €	7,02%	418	5,22%	52,41%	30,88%
>= 55% < 60%	28.021.040,22 €	7,85%	448	5,59%	57,29%	30,65%
>= 60% < 65%	27.191.183,95 €	7,62%	428	5,34%	62,36%	30,67%
>= 65% < 70%	26.042.162,94 €	7,30%	388	4,85%	67,02%	38,10%
>= 70% < 75%	14.879.886,82 €	4,17%	223	2,78%	72,07%	36,63%
>= 75% < 80%	7.402.081,21 €	2,07%	125	1,56%	76,86%	25,38%
>= 80% < 85%	3.351.015,15 €	0,94%	67	0,84%	80,00%	30,03%
>= 85% < 90%	0,00 €	0,00%				
>= 90% < 95%	267.886,00 €	0,08%	1	0,01%	90,38%	
>= 95%	0,00 €	0,00%				
Brigde Collateral	1.452.396,72 €	0,41%	34	0,42%		
n.a. 1)	2.758.254,93 €	0,77%	67	0,84%		
<b>TOTAL</b>	<b>356.926.527,06 €</b>	<b>100%</b>	<b>8.008</b>	<b>100%</b>	<b>42,17%</b>	<b>28,07%</b>

Original weighted average LTV = 52,02%

Weighted average current LTV = 42,17%

Maximum current LTV = 90,38%

Minimum current LTV = 0,01%

1) Loans secured by substitutional collateral or temporary collateral



**Pool Distribution by Interest Rate - 30.09.2016 -**

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%	259.081.743,52 €	72,59%	5.541	69,19%	43,35%	27,56%
>= 4,25% <= 4,50%	14.559.113,09 €	4,08%	280	3,50%	43,83%	31,15%
>= 4,50% <= 4,75%	20.516.854,80 €	5,75%	462	5,77%	40,28%	26,15%
>= 4,75% <= 5,00%	21.318.695,59 €	5,97%	606	7,57%	36,14%	29,98%
>= 5,00% <= 5,25%	15.647.746,45 €	4,38%	385	4,81%	39,55%	31,62%
>= 5,25% <= 5,50%	13.490.026,88 €	3,78%	383	4,78%	34,71%	26,97%
>= 5,50% <= 5,75%	6.216.939,25 €	1,74%	169	2,11%	40,26%	28,16%
>= 5,75% <= 6,00%	3.608.746,34 €	1,01%	67	0,84%	46,77%	52,64%
>= 6,00% <= 6,25%	1.614.742,69 €	0,45%	70	0,87%	42,25%	9,98%
>= 6,25% <= 6,50%	871.918,45 €	0,24%	45	0,56%	37,50%	0,90%
>= 6,50% <= 6,75%	0,00 €	0,00%				
>= 6,75% <= 7,00%	0,00 €	0,00%				
>= 7,00% <= 7,25%	0,00 €	0,00%				
>= 7,25% <= 7,50%	0,00 €	0,00%				
>= 7,50% <= 7,75%	0,00 €	0,00%				
>= 7,75%	0,00 €	0,00%				
<b>TOTAL</b>	<b>356.926.527,06 €</b>	<b>100%</b>	<b>8.008</b>	<b>100%</b>	<b>42,17%</b>	<b>28,07%</b>

Original weighted average Interest Rate = 4,91%  
 Weighted average current Interest Rate = 3,49%  
 Maximum current Interest Rate = 6,50%  
 Minimum current Interest Rate = 1,25%

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**Pool Distribution by Prior Ranking Charges - 30.09.2016 -**

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	26.768.953,50 €	7,50%	455	5,68%	0,00 €	36,45%	18,34%
Mortgages subject prior ranking charges	325.946.921,91 €	91,32%	7.452	93,06%	165.961.209,43 €	43,00%	28,87%
n.a.	4.210.651,65 €	1,18%	101	1,26%			
<b>TOTAL</b>	<b>356.926.527,06 €</b>	<b>100%</b>	<b>8.008</b>	<b>100%</b>	<b>165.961.209,43 €</b>	<b>42,51%</b>	<b>28,07%</b>

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**Pool Distribution by Prior Ranking Charges (as adjusted) - 30.09.2016 -**

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	267.790.904,87 €	75,03%	5.402	67,46%	0,00 €	40,19%	29,68%
Mortgages subject prior ranking charges	84.924.970,54 €	23,79%	2.505	31,28%	161.451.028,47 €	48,41%	22,99%
n.a.	4.210.651,65 €	1,18%	101	1,26%			
<b>TOTAL</b>	<b>356.926.527,06 €</b>	<b>100%</b>	<b>8.008</b>	<b>100%</b>	<b>161.451.028,47 €</b>	<b>42,17%</b>	<b>28,07%</b>

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

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**Pool Distribution by Property Type - 30.09.2016 -**

<b>Property Type</b>	<b>Aggregated Securitized Balance (Protected Amount)</b>	<b>Percent of Total Securitized Balance</b>	<b>Number of Reference Claims</b>	<b>Percent of Total Number of Reference Claims</b>	<b>Weighted Average LTV</b>	<b>Percentage East Germany</b>
Single Family House	213.078.248,05 €	59,70%	4.736	59,14%	41,98%	30,50%
Two-Family House	40.367.026,73 €	11,31%	903	11,28%	37,39%	23,47%
Multi-Family House	25.661.429,84 €	7,19%	478	5,97%	37,59%	33,54%
Holiday Property	857.673,58 €	0,24%	19	0,24%	42,11%	52,39%
Prefabricated House (Fertighaus)	7.726.636,81 €	2,16%	118	1,47%	45,46%	29,45%
Apartment (Eigentumswohnung)	65.321.074,66 €	18,30%	1.644	20,53%	46,96%	20,24%
Building land	40.630,98 €	0,01%	1	0,01%	36,00%	100,00%
Other Properties	0,00 €		0			
Unkown	3.873.806,41 €	1,09%	109	1,36%		
<b>TOTAL</b>	<b>356.926.527,06 €</b>	<b>100%</b>	<b>8.008</b>	<b>100%</b>	<b>42,17%</b>	<b>28,07%</b>

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**Pool Distribution by Employment Status - 30.09.2016 -**

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	42.116.384,11 €	11,80%	1.040	12,99%	37,64%	21,07%
Public Sector Employees	36.559.624,80 €	10,24%	890	11,11%	39,29%	31,36%
Other Employees	162.963.130,39 €	45,66%	3.354	41,88%	45,59%	30,33%
Self-Employed	22.575.674,41 €	6,33%	440	5,49%	42,69%	34,49%
Other (Pensioners, Students, ...)	50.258.763,26 €	14,08%	1.390	17,36%	34,54%	19,26%
unknown	42.452.950,09 €	11,89%	894	11,16%	44,76%	30,54%
<b>TOTAL</b>	<b>356.926.527,06 €</b>	<b>100%</b>	<b>8.008</b>	<b>100%</b>	<b>42,17%</b>	<b>28,07%</b>

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**Pool Distribution by Occupation Status - 30.09.2016 -**

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	284.986.207,82 €	79,84%	6.345	79,23%	41,60%	26,77%
Non-Owner Occupied	68.728.890,20 €	19,26%	1.562	19,51%	44,53%	33,49%
unknown	3.211.429,04 €	0,90%	101	1,26%		
<b>TOTAL</b>	<b>356.926.527,06 €</b>	<b>100%</b>	<b>8.008</b>	<b>100%</b>	<b>42,17%</b>	<b>28,07%</b>

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**Pool Distribution by Amortisation Type - 30.09.2016 -**

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	226.383.054,08 €	63,43%	4.395	54,88%	45,86%	27,33%
Annuity	130.543.472,98 €	36,57%	3.613	45,12%	35,76%	28,72%
Amortising	0,00 €		0	0,00%		
<b>TOTAL</b>	<b>356.926.527,06 €</b>	<b>100%</b>	<b>8.008</b>	<b>100%</b>	<b>42,17%</b>	<b>28,07%</b>

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**Pool Distribution by Seasoning - 30.09.2016 -**

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	356.926.527,06 €	100,00%	8.008	100,00%	42,17%	28,07%
<b>TOTAL</b>	<b>356.926.527,06 €</b>	<b>100%</b>	<b>8.008</b>	<b>100%</b>	<b>42,17%</b>	<b>28,07%</b>

Original weighted average current Seasoning = 32,89  
 Weighted average current Seasoning = 159,24  
 Maximum current Seasoning = 274,27  
 Minimum current Seasoning = 112,00

BHW Bausparkasse AG

**Pool Distribution by Remaining Term to next Reset Date - 30.09.2016 -**

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	178.055.860,43 €	49,89%	4.570	57,07%	39,88%	28,07%
> 48 <= 51	3.182.793,70 €	0,89%	79	0,99%	42,11%	26,45%
> 51 <= 54	4.250.700,45 €	1,19%	100	1,25%	37,18%	39,48%
> 54 <= 57	4.411.867,66 €	1,24%	96	1,20%	44,85%	37,95%
> 57 <= 60	4.424.317,58 €	1,24%	100	1,25%	43,53%	27,05%
> 60 <= 63	7.492.867,04 €	2,10%	167	2,09%	41,38%	36,81%
> 63 <= 66	6.942.265,41 €	1,95%	142	1,77%	39,56%	27,92%
> 66 <= 69	6.197.073,46 €	1,74%	129	1,61%	44,47%	27,17%
> 69 <= 72	7.310.684,62 €	2,05%	115	1,44%	48,94%	25,94%
> 72 <= 75	9.645.579,16 €	2,70%	176	2,20%	45,21%	24,51%
> 75 <= 78	10.011.063,44 €	2,80%	185	2,31%	43,60%	27,05%
> 78 <= 81	10.117.143,12 €	2,83%	202	2,52%	45,25%	40,70%
> 81 <= 84	13.200.330,23 €	3,70%	245	3,06%	44,50%	33,03%
> 84 <= 87	13.730.698,82 €	3,85%	256	3,20%	46,15%	34,00%
> 87 <= 90	13.259.333,46 €	3,71%	252	3,15%	45,62%	29,69%
> 90 <= 93	20.141.805,67 €	5,64%	358	4,47%	45,01%	24,90%
> 93 <= 96	16.343.284,17 €	4,58%	281	3,51%	45,45%	24,86%
> 96 <= 99	10.434.526,74 €	2,92%	194	2,42%	47,59%	15,60%
> 99 <= 102	11.573.501,03 €	3,24%	228	2,85%	43,62%	15,51%
> 102 <= 105	3.525.299,54 €	0,99%	75	0,94%	41,32%	33,83%
> 105 <= 108	211.723,26 €	0,06%	7	0,09%	36,37%	18,23%
> 108 <= 111	231.344,92 €	0,06%	8	0,10%	28,56%	11,16%
> 111 <= 114	316.407,72 €	0,09%	7	0,09%	27,14%	7,18%
> 114 <= 117	649.298,53 €	0,18%	16	0,20%	35,31%	18,48%
> 117 <= 120	36.079,92 €	0,01%	1	0,01%	6,56%	
> 120 <= 123	51.198,78 €	0,01%	1	0,01%	40,54%	
> 123 <= 126	8.691,17 €	0,00%	1	0,01%		
> 126 <= 129	0,00 €		0	0,00%		
> 129 <= 132	33.823,70 €	0,01%	1	0,01%	53,00%	100,00%
> 132 <= 135	0,00 €		0	0,00%		
> 135 <= 138	126.800,80 €	0,04%	1	0,01%	40,89%	100,00%
> 138 <= 141	243.947,42 €	0,07%	2	0,02%	49,43%	
> 141 <= 144	57.605,26 €	0,02%	2	0,02%	14,62%	
> 144 <= 147	100.661,16 €	0,03%	2	0,02%	26,48%	
> 147 <= 150	220.792,63 €	0,06%	2	0,02%	30,96%	69,47%
> 150 <= 153	0,00 €		0	0,00%		
> 153 <= 156	0,00 €		0	0,00%		
> 156 <= 159	0,00 €		0	0,00%		
> 159 <= ###	374.070,29 €	0,10%	6	0,07%	39,84%	52,38%
variable	13.085,77 €	0,00%	1	0,01%	46,00%	
<b>TOTAL</b>	<b>356.926.527,06 €</b>	<b>100%</b>	<b>8.008</b>	<b>100%</b>	<b>42,17%</b>	<b>28,07%</b>

Original weighted average current Term to Reset =	78,38
Weighted average current Term to Reset =	53,56
Maximum current Term to Reset =	210,00
Minimum current Term to Reset =	0,03