



PROVIDE BLUE 2005 - 2 PLC - Investor Notification

Determination Date :	16.01.2017		
Reference Period :	01.10.2016	-	31.12.2016
Interest Period on Notes :	07.11.2016	-	06.02.2017
Fixed Euribor :	-0,31300%		

The Bank and Servicer

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Program Sponsor

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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: 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		356.926.527,06
Scheduled principal received	9.889.828,05	
Unscheduled principal received / prepayments / Unjustified Loss Allocation	3.135.707,84	
thereof removals	0,00	
Total principal available for distribution		13.025.535,89
Current period Realised Loss	57.500,36	
Current period Estimated Loss	0,00	
Current period Additional Loss	0,00	
Cumulative Realised Loss	9.962.260,43	
Cumulative Estimated Loss	4.211.289,82	
Cumulative Additional Loss	3.437.112,57	
Current period Unjustified Loss Allocation/Late Recoveries of Realised Losses	6.930,57	
Current period Unjustified Loss Allocation/Late Recoveries of Estimated Losses	0,00	
Current period Unjustified Loss Allocation/Late Recoveries of Additional Losses	1.664,24	
Current period reverse of previous reduction of the Note Principal Amount	0,00	
Net principal repayment		13.074.441,44
Ending Aggregate Principal Balance		343.852.085,62
Cumulative Realised Loss/Estimated Loss/Additional Loss	17.610.662,82	
CPR	3,47%	

Remittance Outstanding Threshold Amount			
Initial aggregate Outstanding Threshold Amount	0,61%		21.200.000,00
Beginning aggregate Outstanding Threshold Amount	12,16%		3.638.242,73
Current period Realised Loss/ current period Unjustified Loss Allocation		50.569,79	
Current period Estimated Loss/ Additional Loss		-1.664,24	
Ending aggregate Outstanding Threshold Amount	12,28%		3.589.337,18

Remittance Realised Loss		
Number and Protected Amount +Accrued Interest + Enforcement Costs of loans	508	34.468.721,71
Foreclosure Proceeds	29.261.290,85	
Prior ranking loans (not in this Portfolio)	13.438.249,32	
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)		17.239.462,82

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

Determination Date: 16.01.2017
 Payment Date: 07.02.2017
 3 Month EURIBOR: -0,313%
 Servicer: BHW Bausparkasse AG
 Reporting Date: 10.01.2017
 Early Redemption Date: 09.11.2015

Reference Pool Information		
Bullet and Annuity (Bausparfordarlehen, Festhypotheken und Tilgungshypotheken)		
Beginning number of Reference Claims		8.008
Current period number of Reference Claims paid in full	-263	
Current period number of removals	0	
Aggregated number of Reference Claims paid in full / removals		-263
Added loans *		+ 13
Ending number of Reference Claims		7.732

* in case loan was splitted

Delinquency Status			
	Number of Reference Claims	Protected Amount	Overdue payments
0 months in Arrears	7.352	322.183.448,71	n.a.
0,01 - 0,99 months in Arrears	89	5.273.545,96	12.863,65
1 - 1,99 months in Arrears	60	3.431.754,75	23.755,83
2 - 2,99 months in Arrears	29	1.928.061,29	26.302,59
3 - 3,99 months in Arrears	18	582.045,41	11.044,46
4 - 4,99 months in Arrears	8	349.943,61	7.448,42
5 - 5,99 months in Arrears	3	80.648,70	1.064,99
6 - 11,99 months in Arrears	15	1.478.568,03	56.744,77
12+ months in Arrears	33	1.883.811,53	300.617,72
Delinquencies (greater 3 months)	77	4.375.017,28	376.920,36
Bankruptcy	125	6.660.257,63	54.818,84
Total	202	11.035.274,91	431.739,20

Defaulted Reference Claims			
	Number of Reference Claims	Protected Amount	Overdue payments
Current period Defaulted Reference Claims	9	441.687,46	3.722,89
Cumulative Defaulted Reference Claims	388	22.246.138,73	457.398,70
thereof normal performing again*	255	14.491.375,59	

* 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	523	29.221.588,06	491.463,81

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	10.779.065,39	305	0,70%	0,387%	34,95	10.659,75
E	15.500.000,00	155	2,20%	1,887%	482,23	74.745,65
Totals	26.279.065,39					85.405,40

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 9,93%
- 3) Occurrence of a Regulatory Event
- 4) Occurrence of a Tax Event
- 5) Termination of the Bank Swap upon transfer of the Reference Pool and no substitute Bank Swap is entered
- 6) Non-compliance of Servicer

Determination Date:	16.01.2017	Current Interest Accrual Period	
Payment Date:	07.02.2017	Beginning	Ending
3 Month EURIBOR:	-0,313%	07.11.2016	06.02.2017
Number of days (act):	92		
Servicer:	BHW Bausparkasse AG		
Reporting Date:	10.01.2017		
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	10.779.065,39	0,3870%	646.814,51	10.659,75	0,00	657.474,26	0,00	10.132.250,88	A0GHZU	DE000A0GHZU5
E	15.500.000,00	15.500.000,00	1,8870%	0,00	74.745,65	0,00	74.745,65	0,00	15.500.000,00	A0GHZV	DE000A0GHZV3
Totals CLN	155.900.000,00	26.279.065,39		646.814,51	85.405,40	0,00	732.219,91	0,00	25.632.250,88		

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	35.341,20	2.120,70	34,95	2.155,65	0,00	33.220,50	07.08.2052	BBB	BBB	BBB	BBB	
E	100.000,00	0,00	482,23	482,23	0,00	100.000,00	07.08.2052	BB	CCC+	BB	B	

Determination Date: 16.01.2017
Payment Date: 07.02.2017
3 Month EURIBOR: -0,31300%
Servicer: BHW Bausparkasse AG
Reporting Date: 10.01.2017
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	36,03%	10.779.065,39	0,00	0,00	646.814,51	646.814,51	0,00	0,00	10.132.250,88	34,67%
E	15.500.000,00	51,81%	15.500.000,00	0,00	0,00	0,00	0,00	0,00	0,00	15.500.000,00	53,04%
Threshold	21.200.000,00	12,16%	3.638.242,73	0,00	0,00	0,00	0,00	8.594,81	57.500,36	3.589.337,18	12,28%
Totals	3.461.683.358,99	100%	29.917.308,12	0,00	0,00	646.814,51	646.814,51	8.594,81	57.500,36	29.221.588,06	100%

Credit Enhancement (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%	63,97%	65,32%
E	0,61%	12,16%	12,28%

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Payment Date: 07.02.2017
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Pool Distribution by Outstanding Balance - 31.12.2016 -

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	4.797.159,52 €	1,40%	813	10,51%	19,05%	18,43%
>= 10.000 < 20.000	16.657.271,15 €	4,84%	1.108	14,33%	24,40%	28,10%
>= 20.000 < 30.000	31.560.570,28 €	9,18%	1.271	16,44%	29,24%	29,15%
>= 30.000 < 40.000	37.828.573,91 €	11,00%	1.087	14,06%	32,88%	28,97%
>= 40.000 < 50.000	39.846.038,57 €	11,59%	900	11,64%	35,45%	28,31%
>= 50.000 < 60.000	36.274.069,13 €	10,55%	663	8,57%	40,33%	32,63%
>= 60.000 < 70.000	30.786.597,18 €	8,95%	475	6,14%	43,66%	31,61%
>= 70.000 < 80.000	26.185.464,30 €	7,62%	350	4,53%	45,63%	30,87%
>= 80.000 < 90.000	25.118.228,85 €	7,30%	296	3,83%	47,36%	26,70%
>= 90.000 < 100.000	17.006.019,27 €	4,95%	179	2,32%	50,28%	22,15%
>= 100.000 < 110.000	16.421.852,53 €	4,78%	157	2,03%	51,61%	31,41%
>= 110.000 < 120.000	12.564.672,63 €	3,65%	110	1,42%	54,79%	26,48%
>= 120.000 < 130.000	11.729.505,54 €	3,41%	94	1,22%	55,28%	27,56%
>= 130.000 < 140.000	9.839.704,94 €	2,86%	73	0,94%	53,16%	27,68%
>= 140.000 < 150.000	5.072.458,60 €	1,48%	35	0,45%	55,90%	23,06%
>= 150.000 < 160.000	5.114.468,11 €	1,49%	33	0,43%	59,77%	15,86%
>= 160.000 < 170.000	4.287.012,18 €	1,25%	26	0,34%	58,18%	20,36%
>= 170.000 < 180.000	3.642.579,86 €	1,06%	21	0,27%	63,35%	28,70%
>= 180.000 < 190.000	2.220.675,82 €	0,65%	12	0,16%	51,18%	
>= 190.000 < 200.000	1.952.264,95 €	0,57%	10	0,13%	56,80%	29,61%
>= 200.000 < 210.000	1.217.848,33 €	0,35%	6	0,08%	57,69%	
>= 210.000 < 220.000	426.453,28 €	0,12%	2	0,03%	57,48%	50,05%
>= 220.000 < 230.000	220.000,00 €	0,06%	1	0,01%	35,57%	
>= 230.000 < 240.000	231.622,67 €	0,07%	1	0,01%	57,62%	100,00%
>= 240.000 < 250.000	0,00 €	0,00%				
>= 250.000 < 260.000	258.998,01 €	0,08%	1	0,01%	63,95%	
>= 260.000 < 270.000	264.556,67 €	0,08%	1		89,26%	
>= 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	296.109,77 €	0,09%	1	0,01%	51,05%	
>= 300.000	1.750.309,57 €	0,51%	5	0,06%	52,24%	18,70%
TOTAL	343.852.085,62 €	100%	7.732	100%	41,90%	28,16%

Original weighted average current Outstanding Balance = 40.060,68 €
 Weighted average current Outstanding Balance = 44.471,30 €
 Maximum current Outstanding Balance = 421.000,00 €
 Minimum current Outstanding Balance = 0,03 €

BHW Bausparkasse AG

Pool Distribution by Region - 31.12.2016 -

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	12.675.548,60 €	3,69%	321	4,15%	39,30%
Hamburg	3.978.793,56 €	1,16%	90	1,16%	41,10%
Niedersachsen	36.930.647,39 €	10,74%	922	11,92%	40,87%
Bremen	1.950.318,43 €	0,57%	64	0,83%	38,75%
Nordrhein-Westfalen	75.244.893,03 €	21,88%	1.641	21,22%	41,55%
Hessen	31.997.359,10 €	9,31%	648	8,38%	41,03%
Rheinland-Pfalz	21.717.052,78 €	6,32%	459	5,94%	41,62%
Baden-Württemberg	31.547.993,69 €	9,17%	717	9,27%	40,91%
Bayern	21.678.937,00 €	6,30%	511	6,61%	38,84%
Saarland	3.588.150,86 €	1,04%	85	1,10%	44,37%
Berlin	10.049.983,15 €	2,92%	224	2,90%	42,05%
Brandenburg	23.199.312,14 €	6,75%	437	5,65%	45,58%
Mecklenburg-Vorpommern	12.850.213,80 €	3,74%	290	3,75%	42,70%
Sachsen	25.702.595,98 €	7,47%	575	7,44%	44,42%
Sachsen-Anhalt	19.612.209,98 €	5,70%	481	6,22%	45,64%
Thüringen	11.128.076,13 €	3,24%	267	3,45%	41,29%
unknown	0,00 €	0,00%			
TOTAL	343.852.085,62 €	100%	7.732	100%	41,90%

BHW Bausparkasse AG

Pool Distribution by LTV - 31.12.2016 -

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%	2.847.248,05 €	0,83%	407	5,26%	3,51%	18,72%
>= 5% < 10%	9.902.384,22 €	2,88%	592	7,66%	7,70%	20,10%
>= 10% < 15%	16.717.297,07 €	4,86%	639	8,26%	12,53%	23,15%
>= 15% < 20%	21.351.871,68 €	6,21%	668	8,64%	17,57%	25,59%
>= 20% < 25%	26.076.283,21 €	7,58%	659	8,52%	22,37%	26,61%
>= 25% < 30%	26.498.259,81 €	7,71%	607	7,85%	27,50%	31,18%
>= 30% < 35%	28.366.007,56 €	8,25%	601	7,77%	32,26%	29,28%
>= 35% < 40%	28.090.724,74 €	8,17%	564	7,29%	37,36%	25,39%
>= 40% < 45%	27.323.434,66 €	7,95%	486	6,29%	42,50%	21,02%
>= 45% < 50%	25.899.566,48 €	7,53%	413	5,34%	47,30%	22,38%
>= 50% < 55%	24.622.559,73 €	7,16%	414	5,35%	52,29%	32,75%
>= 55% < 60%	28.528.717,15 €	8,30%	451	5,83%	57,27%	31,14%
>= 60% < 65%	25.865.032,02 €	7,52%	404	5,23%	62,43%	32,02%
>= 65% < 70%	24.297.344,48 €	7,07%	362	4,68%	66,94%	35,82%
>= 70% < 75%	14.096.173,26 €	4,10%	208	2,69%	72,18%	37,71%
>= 75% < 80%	5.877.398,42 €	1,71%	103	1,33%	77,07%	24,72%
>= 80% < 85%	3.012.805,96 €	0,88%	61	0,79%	80,00%	30,24%
>= 85% < 90%	264.556,67 €	0,08%	1	0,01%	89,26%	
>= 90% < 95%	0,00 €	0,00%				
>= 95%	0,00 €	0,00%				
Brigde Collateral	999.435,82 €	0,29%	23	0,30%		
n.a. 1)	3.215.481,90 €	0,94%	69	0,89%		
TOTAL	343.852.582,89 €	100%	7.732	100%	41,90%	28,16%

Original weighted average LTV = 52,02%
 Weighted average current LTV = 41,90%
 Maximum current LTV = 89,26%
 Minimum current LTV = 0,01%

1) Loans secured by substitutional collateral or temporary collateral

Pool Distribution by Interest Rate - 31.12.2016 -

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%	250.694.482,83 €	72,91%	5.400	69,84%	43,03%	27,55%
>= 4,25% <= 4,50%	13.926.757,96 €	4,05%	267	3,45%	43,55%	31,13%
>= 4,50% <= 4,75%	19.828.655,97 €	5,77%	450	5,82%	40,11%	25,80%
>= 4,75% <= 5,00%	20.220.199,52 €	5,88%	577	7,46%	36,12%	30,27%
>= 5,00% <= 5,25%	15.224.369,10 €	4,43%	366	4,73%	39,97%	32,11%
>= 5,25% <= 5,50%	12.920.562,94 €	3,76%	357	4,62%	34,56%	26,67%
>= 5,50% <= 5,75%	5.816.991,67 €	1,69%	160	2,07%	40,20%	30,05%
>= 5,75% <= 6,00%	3.316.388,79 €	0,96%	60	0,78%	45,36%	55,92%
>= 6,00% <= 6,25%	1.315.390,24 €	0,38%	61	0,79%	40,09%	11,68%
>= 6,25% <= 6,50%	588.286,60 €	0,17%	34	0,44%	32,56%	
>= 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	343.852.085,62 €	100%	7.732	100%	41,90%	28,16%

Original weighted average Interest Rate = 4,91%
 Weighted average current Interest Rate = 3,48%
 Maximum current Interest Rate = 6,50%
 Minimum current Interest Rate = 1,15%

BHW Bausparkasse AG

Pool Distribution by Prior Ranking Charges - 31.12.2016 -

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	26.287.600,65 €	7,65%	445	5,76%	0,00 €	36,43%	17,71%
Mortgages subject prior ranking charges	313.350.064,52 €	91,13%	7.195	93,05%	156.179.891,51 €	42,74%	29,04%
n.a.	4.214.420,45 €	1,23%	92	1,19%			
TOTAL	343.852.085,62 €	100%	7.732	100%	156.179.891,51 €	42,25%	28,16%

BHW Bausparkasse AG

Pool Distribution by Prior Ranking Charges (as adjusted) - 31.12.2016 -

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	259.356.337,46 €	75,43%	5.259	68,02%	0,00 €	39,95%	29,68%
Mortgages subject prior ranking charges	80.281.327,71 €	23,35%	2.381	30,79%	151.723.440,94 €	48,21%	23,27%
n.a.	4.214.420,45 €	1,23%	92	1,19%			
TOTAL	343.852.085,62 €	100%	7.732	100%	151.723.440,94 €	41,90%	28,16%

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 - 31.12.2016 -

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	205.518.562,20 €	59,77%	4.578	59,21%	41,70%	30,69%
Two-Family House	38.530.622,27 €	11,21%	866	11,20%	37,12%	23,96%
Multi-Family House	24.400.363,11 €	7,10%	459	5,94%	37,60%	32,85%
Holiday Property	813.058,52 €	0,24%	18	0,23%	43,36%	54,66%
Prefabricated House (Fertighaus)	7.506.571,70 €	2,18%	114	1,47%	45,36%	28,52%
Apartment (Eigentumswohnung)	63.125.766,41 €	18,36%	1.597	20,65%	46,50%	20,18%
Building land	40.384,22 €	0,01%	1	0,01%	36,00%	100,00%
Other Properties	0,00 €		0			
Unkown	3.916.757,19 €	1,14%	99	1,28%		
TOTAL	343.852.085,62 €	100%	7.732	100%	41,90%	28,16%

BHW Bausparkasse AG

Pool Distribution by Employment Status - 31.12.2016 -

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	40.437.669,39 €	11,76%	1.002	12,96%	37,17%	21,24%
Public Sector Employees	34.812.053,67 €	10,12%	852	11,02%	38,69%	31,80%
Other Employees	156.983.887,71 €	45,65%	3.241	41,92%	45,32%	30,31%
Self-Employed	22.268.803,14 €	6,48%	433	5,60%	42,50%	34,41%
Other (Pensioners, Students, ...)	48.325.730,78 €	14,05%	1.343	17,37%	34,60%	19,15%
unknown	41.023.940,93 €	11,93%	861	11,14%	44,46%	30,94%
TOTAL	343.852.085,62 €	100%	7.732	100%	41,90%	28,16%

BHW Bausparkasse AG

Pool Distribution by Occupation Status - 31.12.2016 -

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	274.894.009,85 €	79,95%	6.134	79,33%	41,31%	26,79%
Non-Owner Occupied	65.657.184,78 €	19,09%	1.506	19,48%	44,37%	33,92%
unknown	3.300.890,99 €	0,96%	92	1,19%		
TOTAL	343.852.085,62 €	100%	7.732	100%	41,90%	28,16%

BHW Bausparkasse AG

Pool Distribution by Amortisation Type - 31.12.2016 -

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	217.252.611,07 €	63,18%	4.192	54,22%	45,62%	27,33%
Annuity	126.599.474,55 €	36,82%	3.540	45,78%	35,53%	28,79%
Amortising	0,00 €		0	0,00%		
TOTAL	343.852.085,62 €	100%	7.732	100%	41,90%	28,16%

BHW Bausparkasse AG

Pool Distribution by Seasoning - 31.12.2016 -

Seasoning (in months)	Aggregated Securitized Balance (Protected	Percent of Total Securitize d Balance	Number of Reference Claims	Percent of Total Number of Reference Claims	Weighted Average LTV	Percentage East Germany
>= <= 3	0,00 €	0,00%	0			
> 3 <= 6	0,00 €	0,00%	0			
> 6 <= 9	0,00 €	0,00%	0			
> 9 <= 12	0,00 €	0,00%	0			
> 12 <= 15	0,00 €	0,00%	0			
> 15 <= 18	0,00 €	0,00%	0			
> 18 <= 21	0,00 €	0,00%	0			
> 21 <= 24	0,00 €	0,00%	0			
> 24 <= 27	0,00 €	0,00%	0			
> 27 <= 30	0,00 €	0,00%	0			
> 30 <= 33	0,00 €	0,00%	0			
> 33 <= 36	0,00 €	0,00%	0			
> 36 <= 39	0,00 €	0,00%	0			
> 39 <= 42	0,00 €	0,00%	0			
> 42 <= 45	0,00 €	0,00%	0			
> 45 <= 48	0,00 €	0,00%	0			
> 48 <= 51	0,00 €	0,00%	0			
> 51 <= 54	0,00 €	0,00%	0			
> 54 <= 57	0,00 €	0,00%	0			
> 57 <= 60	0,00 €	0,00%	0			
> 60 <= 63	0,00 €	0,00%	0			
> 63 <= 66	0,00 €	0,00%	0			
> 66 <= 69	0,00 €	0,00%	0			
> 69 <= 72	0,00 €	0,00%	0			
> 72 <= 75	0,00 €	0,00%	0			
> 75 <= 78	0,00 €	0,00%	0			
> 78 <= 81	0,00 €	0,00%	0			
> 81 <= 84	0,00 €	0,00%	0			
> 84 <= 87	0,00 €	0,00%	0			
> 87 <= 90	0,00 €	0,00%	0			
> 90	343.852.085,62 €	100,00%	7.732	100,00%	41,90%	28,16%
TOTAL	343.852.085,62 €	100%	7.732	100%	41,90%	28,16%

Original weighted average current Seasoning = 32,89
 Weighted average current Seasoning = 162,22
 Maximum current Seasoning = 277,30
 Minimum current Seasoning = 112,00

BHW Bausparkasse AG

Pool Distribution by Remaining Term to next Reset Date - 31.12.2016 -

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	169.450.385,16 €	49,28%	4.363	56,43%	39,59%	28,16%
> 48 <= 51	4.290.500,28 €	1,25%	103	1,33%	36,11%	38,32%
> 51 <= 54	4.385.154,09 €	1,28%	97	1,25%	44,51%	37,66%
> 54 <= 57	4.948.391,63 €	1,44%	112	1,45%	44,03%	25,12%
> 57 <= 60	7.415.682,12 €	2,16%	167	2,16%	41,09%	36,83%
> 60 <= 63	6.865.312,07 €	2,00%	142	1,84%	39,38%	28,08%
> 63 <= 66	6.141.017,83 €	1,79%	130	1,68%	44,11%	27,11%
> 66 <= 69	7.241.430,63 €	2,11%	114	1,47%	48,55%	25,69%
> 69 <= 72	9.510.884,88 €	2,77%	176	2,28%	44,75%	24,78%
> 72 <= 75	9.846.396,97 €	2,86%	184	2,38%	43,13%	27,25%
> 75 <= 78	10.082.312,32 €	2,93%	202	2,61%	44,73%	40,29%
> 78 <= 81	12.940.147,88 €	3,76%	242	3,13%	44,28%	33,15%
> 81 <= 84	13.530.623,26 €	3,94%	255	3,30%	45,82%	34,08%
> 84 <= 87	12.902.781,22 €	3,75%	250	3,23%	45,07%	30,51%
> 87 <= 90	19.778.257,08 €	5,75%	356	4,60%	44,55%	25,03%
> 90 <= 93	16.213.539,46 €	4,72%	280	3,62%	45,12%	24,76%
> 93 <= 96	10.337.581,80 €	3,01%	193	2,50%	47,59%	15,60%
> 96 <= 99	11.457.956,25 €	3,33%	227	2,94%	43,33%	15,49%
> 99 <= 102	3.577.373,31 €	1,04%	75	0,97%	40,95%	36,17%
> 102 <= 105	209.677,41 €	0,06%	7	0,09%	36,09%	18,08%
> 105 <= 108	304.808,72 €	0,09%	8	0,10%	37,95%	35,90%
> 108 <= 111	312.750,69 €	0,09%	7	0,09%	26,94%	7,13%
> 111 <= 114	625.601,14 €	0,18%	15	0,19%	35,02%	18,49%
> 114 <= 117	265.601,15 €	0,08%	8	0,10%	35,97%	9,57%
> 117 <= 120	50.312,40 €	0,01%	1	0,01%	39,84%	
> 120 <= 123	0,00 €		0	0,00%		
> 123 <= 126	8.686,49 €	0,00%	1	0,01%		
> 126 <= 129	33.614,81 €	0,01%	1	0,01%	53,00%	100,00%
> 129 <= 132	0,00 €		0	0,00%		
> 132 <= 135	124.523,26 €	0,04%	1	0,01%	40,16%	100,00%
> 135 <= 138	242.613,22 €	0,07%	2	0,03%	49,16%	
> 138 <= 141	56.885,45 €	0,02%	2	0,03%	14,43%	
> 141 <= 144	99.274,35 €	0,03%	2	0,03%	26,15%	
> 144 <= 147	219.719,18 €	0,06%	2	0,03%	30,82%	69,81%
> 147 <= 150	0,00 €		0	0,00%		
> 150 <= 153	0,00 €		0	0,00%		
> 153 <= 156	0,00 €		0	0,00%		
> 156 <= 159	161.764,59 €	0,05%	3	0,04%	33,13%	
> 159 <= 1000	207.981,63 €	0,06%	3	0,04%	44,16%	92,87%
variable	12.542,89 €	0,00%	1	0,01%	46,00%	
TOTAL	343.852.085,62 €	100%	7.732	100%	41,90%	28,16%

Original weighted average current Term to Reset = 78,38
 Weighted average current Term to Reset = 52,05
 Maximum current Term to Reset = 216,00
 Minimum current Term to Reset = 0,03