



## PROVIDE BLUE 2005 - 2 PLC - Investor Notification

<b>Determination Date :</b>	<b>17.10.2017</b>		
<b>Reference Period :</b>	<b>01.07.2017</b>	<b>-</b>	<b>30.09.2017</b>
<b>Interest Period on Notes :</b>	<b>08.08.2017</b>	<b>-</b>	<b>06.11.2017</b>
<b>Fixed Euribor :</b>	<b>-0,32900%</b>		

### The Bank and Servicer

BHW Bausparkasse AG  
Lubahnstraße 2  
31789 Hameln / Germany  
Contact Person:  
Tobias Schünemann  
Telephone: +49 (0)5151 183330  
Facsimile: +49 (0)5151 185069  
E-Mail: tobias.schuenemann@bhw.de

### Corporate Administrator

Deutsche International Corporate Services  
6th Floor / Pinnacle 2 / Eastpoint Business Park  
Dublin 3 / Ireland  
Contact Person:  
David McGuinness  
Telephone: +353 1 680 6007  
Facsimile: +353 1 680 6050  
E-Mail: david.mcguinness@db.com

### Program Sponsor

Kreditanstalt für Wiederaufbau  
Palmengartenstrasse 5-9  
60325 Frankfurt am Main  
Contact Person:  
Yvonne Ronecker  
Telephone: +49 (0)69 7431 1831  
Facsimile: +49 (0)69 7431 4948  
E-Mail: yvonne.ronecker@kfw.de  
Rating:  
AAA / AAA / AAA (Standard & Poor's / Moody's / Fitch Ratings)

### Principal Paying Agent

BNP Paribas Securities Services S.A.  
Frankfurt Branch  
Europa-Allee 12  
60327 Frankfurt / Germany  
Contact Person:  
Frank Bohländer  
Telephone: +49 (0)69 1520 5562  
Facsimile: +49 (0)69 1520 5277  
E-Mail: frank.bohlaender@bnpparibas.com  
Rating:  
A-1 / Prime-1 / F1 (Standard & Poor's / Moody's / Fitch Ratings)

### Ratingagency

Fitch Ratings Ltd.  
Eldon House, Eldon Street  
London EC2M 7UA / United Kingdom  
Contact Person:  
Charlotte Eady  
Telephone: +44 (0)20 7417 3523  
Facsimile: +44 (0)20 7417 6262  
E-Mail: charlotte.eady@fitchratings.com

### The Issuer

PROVIDE BLUE 2005-2 PLC  
6th Floor / Pinnacle 2 / Eastpoint Business Park  
Dublin 3 / Ireland  
Contact Person:  
David McGuinness  
Telephone: +353 1 680 6007  
Facsimile: +353 1 680 6050  
E-Mail: david.mcguinness@db.com

### The Trustee

Deloitte GmbH  
Schwannstraße 6  
40476 Düsseldorf / Germany  
Contact Person:  
Ulrich Lotz  
Telephone: +49 (0)211 87722375  
Facsimile: +49 (0)211 87722441  
E-Mail: ulotz@deloitte.de

### Ratingagency

Standard & Poor's Credit Market Services Europe Ltd.  
Neue Mainzer Straße 52  
60311 Frankfurt am Main  
Contact Person:  
David Tuchenhausen  
Telephone: +49 (0)69 33 999 314  
Facsimile: +49 (0)69 33 999 309  
E-Mail: david.tuchenhausen@standardandpoors.com

**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			<b>3.461.683.358,99</b>
Beginning Aggregate Principal Balance			<b>317.504.478,52</b>
Scheduled principal received	7.252.275,57		
Unscheduled principal received / prepayments / Unjustified Loss Allocation	2.384.476,81		
thereof removals	40.432,97		
<b>Total principal available for distribution</b>			<b>9.636.752,38</b>
Current period Realised Loss	78.422,65		
Current period Estimated Loss	0,00		
Current period Additional Loss	92.782,74		
Cumulative Realised Loss	10.173.978,43		
Cumulative Estimated Loss	4.223.089,82		
Cumulative Additional Loss	3.589.593,82		
Current period Unjustified Loss Allocation/Late Recoveries of Realised Losses	3.484,43		
Current period Unjustified Loss Allocation/Late Recoveries of Estimated Losses	0,00		
Current period Unjustified Loss Allocation/Late Recoveries of Additional Losses	1.614,24		
Current period reverse of previous reduction of the Note Principal Amount	0,00		
Net principal repayment			<b>9.802.859,10</b>
Ending Aggregate Principal Balance			<b>307.701.619,42</b>
Cumulative Realised Loss/Estimated Loss/Additional Loss	17.986.662,07		
CPR	2,97%		

Remittance Outstanding Threshold Amount			
Initial aggregate Outstanding Threshold Amount	0,61%		21.200.000,00
Beginning aggregate Outstanding Threshold Amount	12,62%		3.379.444,65
Current period Realised Loss/ current period Unjustified Loss Allocation		74.938,22	
Current period Estimated Loss/ Additional Loss		91.168,50	
Ending aggregate Outstanding Threshold Amount	12,27%		3.213.337,93

Remittance Realised Loss			
Number and Protected Amount +Accrued Interest + Enforcement Costs of loans	519		35.193.749,47
Foreclosure Proceeds		29.593.419,36	
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>17.632.362,07</b>

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

Determination Date: 17.10.2017  
 Payment Date: 07.11.2017  
 3 Month EURIBOR: -0,329%  
 Servicer: BHW Bausparkasse AG  
 Reporting Date: 11.10.2017  
 Early Redemption Date: 09.11.2015

Reference Pool Information		
Bullet and Annuity (Bausparfordarlehen, Festhypotheken und Tilgungshypotheken)		
Beginning number of Reference Claims		7.149
Current period number of Reference Claims paid in full	-182	
Current period number of removals	-8	
Aggregated number of Reference Claims paid in full / removals		-190
Added loans *		+ 12
<b>Ending number of Reference Claims</b>		<b>6.947</b>

\* in case loan was splitted

Delinquency Status			
	Number of Reference Claims	Protected Amount	Overdue payments
0 months in Arrears	6.621	288.784.396,41	n.a.
0,01 - 0,99 months in Arrears	93	5.917.571,12	14.235,07
1 - 1,99 months in Arrears	56	2.994.849,01	20.775,10
2 - 2,99 months in Arrears	20	1.373.750,61	17.553,92
3 - 3,99 months in Arrears	9	506.245,93	9.120,16
4 - 4,99 months in Arrears	8	389.035,75	8.176,24
5 - 5,99 months in Arrears	3	48.760,89	1.166,82
6 - 11,99 months in Arrears	14	1.027.297,20	33.641,96
12+ months in Arrears	20	998.416,12	237.241,16
<b>Delinquencies (greater 3 months)</b>	54	2.969.755,89	289.346,34
Bankruptcy	103	5.661.296,38	22.772,77
<b>Total</b>	157	8.631.052,27	312.119,11

Defaulted Reference Claims			
	Number of Reference Claims	Protected Amount	Overdue payments
Current period Defaulted Reference Claims	10	740.292,91	12.329,04
Cumulative Defaulted Reference Claims	331	19.152.673,29	332.101,67
thereof normal performing again*	237	13.863.002,87	

\* 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	456	26.191.883,12	360.860,61

# 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	7.904.050,02	305	0,70%	0,371%	24,30	7.411,50
E	15.500.000,00	155	2,20%	1,871%	472,95	73.307,25
<b>Totals</b>	<b>23.404.050,02</b>					<b>80.718,75</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 8,89%
- 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

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<b>Determination Date:</b>	17.10.2017	<b>Current Interest Accrual Period</b>	
<b>Payment Date:</b>	07.11.2017	<b>Beginning</b>	<b>Ending</b>
<b>3 Month EURIBOR:</b>	-0,329%	08.08.2017	06.11.2017
<b>Number of days (act):</b>	91		
<b>Servicer:</b>	BHW Bausparkasse AG		
<b>Reporting Date:</b>	11.10.2017		
<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	7.904.050,02	0,3710%	425.504,83	7.411,50	0,00	432.916,33	0,00	7.478.545,19	A0GHZU	DE000A0GHZU5
E	15.500.000,00	15.500.000,00	1,8710%	0,00	73.307,25	0,00	73.307,25	0,00	15.500.000,00	A0GHZV	DE000A0GHZV3
<b>Totals CLN</b>	155.900.000,00	23.404.050,02		425.504,83	80.718,75	0,00	506.223,58	0,00	22.978.545,19		

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	25.914,92	1.395,10	24,30	1.419,40	0,00	24.519,82	07.08.2052	BBB	BBB	BBB	A
E	100.000,00	0,00	472,95	472,95	0,00	100.000,00	07.08.2052	BB	CCC+	BB	BB-

**Determination Date:** 17.10.2017  
**Payment Date:** 07.11.2017  
**3 Month EURIBOR:** -0,32900%  
**Servicer:** BHW Bausparkasse AG  
**Reporting Date:** 11.10.2017  
**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	29,51%	7.904.050,02	0,00	0,00	425.504,83	425.504,83	0,00	0,00	7.478.545,19	28,55%
E	15.500.000,00	57,87%	15.500.000,00	0,00	0,00	0,00	0,00	0,00	0,00	15.500.000,00	59,18%
Threshold	21.200.000,00	12,62%	3.379.444,65	0,00	0,00	0,00	0,00	5.098,67	171.205,39	3.213.337,93	12,27%
<b>Totals</b>	<b>3.461.683.358,99</b>	<b>100%</b>	<b>26.783.494,67</b>	<b>0,00</b>	<b>0,00</b>	<b>425.504,83</b>	<b>425.504,83</b>	<b>5.098,67</b>	<b>171.205,39</b>	<b>26.191.883,12</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%	100%
B	3,15%	100%	100%
C	1,94%	100%	100%
D	1,06%	70,49%	71,45%
E	0,61%	12,62%	12,27%

**Determination Date:** 17.10.2017  
**Payment Date:** 07.11.2017  
**3 Month EURIBOR:** -0,32900%  
**Servicer:** BHW Bausparkasse AG  
**Reporting Date:** 11.10.2017  
**Early Redemption Date:** 09.11.2015

**Pool Distribution by Outstanding Balance - 30.09.2017 -**

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	4.005.627,55 €	1,30%	709	10,21%	17,91%	22,78%
>= 10.000 < 20.000	15.322.618,54 €	4,98%	1.012	14,57%	23,82%	27,05%
>= 20.000 < 30.000	28.104.472,71 €	9,13%	1.129	16,25%	29,04%	30,52%
>= 30.000 < 40.000	35.154.065,78 €	11,42%	1.008	14,51%	32,62%	29,31%
>= 40.000 < 50.000	35.862.690,79 €	11,66%	810	11,66%	34,93%	28,72%
>= 50.000 < 60.000	31.954.405,22 €	10,38%	585	8,42%	39,94%	32,54%
>= 60.000 < 70.000	27.803.792,12 €	9,04%	429	6,18%	42,75%	31,06%
>= 70.000 < 80.000	22.529.697,06 €	7,32%	302	4,35%	45,22%	29,69%
>= 80.000 < 90.000	22.431.516,95 €	7,29%	266	3,83%	47,56%	26,95%
>= 90.000 < 100.000	16.650.105,74 €	5,41%	176	2,53%	49,21%	24,30%
>= 100.000 < 110.000	15.368.455,92 €	4,99%	147	2,12%	51,49%	30,69%
>= 110.000 < 120.000	11.237.888,16 €	3,65%	98	1,41%	54,09%	25,43%
>= 120.000 < 130.000	10.483.336,00 €	3,41%	84	1,21%	53,68%	22,49%
>= 130.000 < 140.000	7.768.351,79 €	2,52%	58	0,83%	54,45%	26,26%
>= 140.000 < 150.000	4.777.075,96 €	1,55%	33	0,48%	55,29%	15,68%
>= 150.000 < 160.000	4.504.347,11 €	1,46%	29	0,42%	59,84%	20,81%
>= 160.000 < 170.000	4.316.516,61 €	1,40%	26	0,37%	58,12%	20,16%
>= 170.000 < 180.000	1.914.539,57 €	0,62%	11	0,16%	59,23%	18,22%
>= 180.000 < 190.000	2.198.685,64 €	0,71%	12	0,17%	49,74%	25,27%
>= 190.000 < 200.000	1.941.817,32 €	0,63%	10	0,14%	56,37%	
>= 200.000 < 210.000	1.235.876,57 €	0,40%	6	0,09%	55,47%	16,99%
>= 210.000 < 220.000	0,00 €	0,00%				
>= 220.000 < 230.000	229.375,61 €	0,07%	1	0,01%	57,06%	100,00%
>= 230.000 < 240.000	0,00 €	0,00%				
>= 240.000 < 250.000	0,00 €	0,00%				
>= 250.000 < 260.000	258.256,67 €	0,08%	1	0,01%	87,13%	
>= 260.000 < 270.000	0,00 €	0,00%				
>= 270.000 < 280.000	0,00 €	0,00%				
>= 280.000 < 290.000	281.000,00 €	0,09%	1	0,01%	71,32%	
>= 290.000 < 300.000	292.926,77 €	0,10%	1	0,01%	50,50%	
>= 300.000	1.074.177,26 €	0,35%	3	0,04%	45,46%	
<b>TOTAL</b>	<b>307.701.619,42 €</b>	<b>100%</b>	<b>6.947</b>	<b>100%</b>	<b>41,30%</b>	<b>27,93%</b>

Original weighted average current Outstanding Balance = 40.060,68 €  
 Weighted average current Outstanding Balance = 44.292,73 €  
 Maximum current Outstanding Balance = 421.000,00 €  
 Minimum current Outstanding Balance = 0,03 €

BHW Bausparkasse AG

**Pool Distribution by Region - 30.09.2017 -**

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	11.608.565,42 €	3,77%	287	4,13%	38,79%
Hamburg	3.277.720,51 €	1,07%	76	1,09%	40,04%
Niedersachsen	33.802.362,85 €	10,99%	839	12,08%	40,54%
Bremen	1.754.800,58 €	0,57%	59	0,85%	39,13%
Nordrhein-Westfalen	67.317.240,73 €	21,88%	1.459	21,00%	41,35%
Hessen	28.984.635,09 €	9,42%	574	8,26%	40,56%
Rheinland-Pfalz	19.964.573,00 €	6,49%	420	6,05%	41,00%
Baden-Württemberg	27.443.709,81 €	8,92%	630	9,07%	39,75%
Bayern	18.996.244,80 €	6,17%	452	6,51%	38,48%
Saarland	3.192.384,30 €	1,04%	77	1,11%	44,23%
Berlin	8.825.219,77 €	2,87%	201	2,89%	41,44%
Brandenburg	20.385.639,91 €	6,63%	396	5,70%	44,29%
Mecklenburg-Vorpommern	11.597.892,50 €	3,77%	270	3,89%	42,34%
Sachsen	22.462.822,27 €	7,30%	522	7,51%	42,90%
Sachsen-Anhalt	18.188.695,14 €	5,91%	445	6,41%	45,10%
Thüringen	9.899.112,74 €	3,22%	240	3,45%	40,78%
unknown	0,00 €	0,00%			
<b>TOTAL</b>	<b>307.701.619,42 €</b>	<b>100%</b>	<b>6.947</b>	<b>100%</b>	<b>41,30%</b>

BHW Bausparkasse AG

**Pool Distribution by LTV - 30.09.2017 -**

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
> < 5%	2.516.023,08 €	0,82%	383	5,51%	3,50%	21,75%
>= 5% < 10%	9.258.545,01 €	3,01%	539	7,76%	7,75%	20,96%
>= 10% < 15%	15.309.200,85 €	4,98%	586	8,44%	12,54%	23,37%
>= 15% < 20%	20.207.640,73 €	6,57%	616	8,87%	17,64%	24,97%
>= 20% < 25%	22.814.794,51 €	7,41%	589	8,48%	22,36%	25,61%
>= 25% < 30%	24.777.827,72 €	8,05%	571	8,22%	27,42%	33,44%
>= 30% < 35%	25.796.576,42 €	8,38%	545	7,85%	32,29%	28,56%
>= 35% < 40%	26.096.033,18 €	8,48%	503	7,24%	37,36%	26,50%
>= 40% < 45%	24.831.932,19 €	8,07%	435	6,26%	42,55%	20,11%
>= 45% < 50%	24.176.434,43 €	7,86%	390	5,61%	47,36%	22,03%
>= 50% < 55%	22.736.116,77 €	7,39%	386	5,56%	52,41%	32,47%
>= 55% < 60%	23.883.567,89 €	7,76%	380	5,47%	57,22%	30,52%
>= 60% < 65%	25.182.811,06 €	8,18%	380	5,47%	62,41%	34,94%
>= 65% < 70%	18.894.766,68 €	6,14%	293	4,22%	66,88%	31,87%
>= 70% < 75%	10.858.712,49 €	3,53%	165	2,38%	71,87%	35,35%
>= 75% < 80%	4.922.544,47 €	1,60%	84	1,21%	77,34%	24,48%
>= 80% < 85%	2.310.827,87 €	0,75%	46	0,66%	80,00%	33,13%
>= 85% < 90%	258.256,67 €	0,08%	1	0,01%	87,13%	
>= 90% < 95%	0,00 €	0,00%				
>= 95%	0,00 €	0,00%				
Brigde Collateral	1.207.494,02 €	0,39%	26	0,37%		
n.a. 1)	1.661.513,38 €	0,54%	29	0,42%		
<b>TOTAL</b>	<b>307.701.619,42 €</b>	<b>100%</b>	<b>6.947</b>	<b>100%</b>	<b>41,30%</b>	<b>27,93%</b>

Original weighted average LTV = 52,02%  
 Weighted average current LTV = 41,30%  
 Maximum current LTV = 87,13%  
 Minimum current LTV = 0,01%

1) Loans secured by substitutional collateral or temporary collateral



**Pool Distribution by Interest Rate - 30.09.2017 -**

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%	228.639.432,40 €	74,31%	5.018	72,23%	42,24%	27,48%
>= 4,25% <= 4,50%	11.834.304,61 €	3,85%	226	3,25%	43,52%	32,63%
>= 4,50% <= 4,75%	16.911.319,03 €	5,50%	371	5,34%	39,87%	26,03%
>= 4,75% <= 5,00%	17.402.660,30 €	5,66%	483	6,95%	36,27%	28,96%
>= 5,00% <= 5,25%	13.533.899,05 €	4,40%	317	4,56%	39,79%	30,26%
>= 5,25% <= 5,50%	11.588.439,69 €	3,77%	318	4,58%	34,05%	27,39%
>= 5,50% <= 5,75%	4.881.966,41 €	1,59%	129	1,86%	39,91%	30,74%
>= 5,75% <= 6,00%	1.811.594,24 €	0,59%	30	0,43%	41,13%	50,40%
>= 6,00% <= 6,25%	739.679,14 €	0,24%	34	0,49%	38,80%	1,68%
>= 6,25% <= 6,50%	358.324,55 €	0,12%	21	0,30%	39,50%	
>= 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>307.701.619,42 €</b>	<b>100%</b>	<b>6.947</b>	<b>100%</b>	<b>41,30%</b>	<b>27,93%</b>

Original weighted average Interest Rate = 4,91%  
 Weighted average current Interest Rate = 3,43%  
 Maximum current Interest Rate = 6,50%  
 Minimum current Interest Rate = 0,95%

BHW Bausparkasse AG

**Pool Distribution by Prior Ranking Charges - 30.09.2017 -**

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	22.380.381,90 €	7,27%	380	5,47%	0,00 €	34,66%	17,63%
Mortgages subject prior ranking charges	282.452.230,12 €	91,79%	6.512	93,74%	135.925.284,31 €	42,20%	28,75%
n.a.	2.869.007,40 €	0,93%	55	0,79%			
<b>TOTAL</b>	<b>307.701.619,42 €</b>	<b>100%</b>	<b>6.947</b>	<b>100%</b>	<b>135.925.284,31 €</b>	<b>41,65%</b>	<b>27,93%</b>

BHW Bausparkasse AG

**Pool Distribution by Prior Ranking Charges (as adjusted) - 30.09.2017 -**

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	233.360.139,84 €	75,84%	4.801	69,11%	0,00 €	39,26%	29,24%
Mortgages subject prior ranking charges	71.472.472,18 €	23,23%	2.091	30,10%	131.818.372,00 €	47,95%	23,68%
n.a.	2.869.007,40 €	0,93%	55	0,79%			
<b>TOTAL</b>	<b>307.701.619,42 €</b>	<b>100%</b>	<b>6.947</b>	<b>100%</b>	<b>131.818.372,00 €</b>	<b>41,30%</b>	<b>27,93%</b>

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 - 30.09.2017 -**

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	184.601.149,11 €	59,99%	4.133	59,49%	41,20%	30,71%
Two-Family House	35.288.930,33 €	11,47%	793	11,41%	36,47%	23,51%
Multi-Family House	22.059.367,03 €	7,17%	410	5,90%	37,46%	31,55%
Holiday Property	716.297,75 €	0,23%	14	0,20%	40,90%	51,95%
Prefabricated House (Fertighaus)	7.014.930,79 €	2,28%	108	1,55%	44,35%	27,75%
Apartment (Eigentumswohnung)	55.238.987,35 €	17,95%	1.426	20,53%	45,67%	19,62%
Building land	39.952,22 €	0,01%	1	0,01%	35,00%	100,00%
Other Properties	0,00 €		0			
Unkown	2.742.004,84 €	0,89%	62	0,89%		
<b>TOTAL</b>	<b>307.701.619,42 €</b>	<b>100%</b>	<b>6.947</b>	<b>100%</b>	<b>41,30%</b>	<b>27,93%</b>

BHW Bausparkasse AG

**Pool Distribution by Employment Status - 30.09.2017 -**

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	34.989.751,34 €	11,37%	871	12,54%	36,99%	20,22%
Public Sector Employees	30.872.469,47 €	10,03%	767	11,04%	37,94%	31,78%
Other Employees	141.881.919,25 €	46,11%	2.927	42,13%	44,73%	30,16%
Self-Employed	19.896.520,69 €	6,47%	390	5,61%	41,78%	34,79%
Other (Pensioners, Students, ...)	43.649.262,43 €	14,19%	1.216	17,50%	34,11%	19,58%
unknown	36.411.696,24 €	11,83%	776	11,17%	43,23%	29,70%
<b>TOTAL</b>	<b>307.701.619,42 €</b>	<b>100%</b>	<b>6.947</b>	<b>100%</b>	<b>41,30%</b>	<b>27,93%</b>

BHW Bausparkasse AG

**Pool Distribution by Occupation Status - 30.09.2017 -**

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	248.407.011,40 €	80,73%	5.568	80,15%	40,75%	26,78%
Non-Owner Occupied	57.149.262,70 €	18,57%	1.324	19,06%	43,70%	32,94%
unknown	2.145.345,32 €	0,70%	55	0,79%		
<b>TOTAL</b>	<b>307.701.619,42 €</b>	<b>100%</b>	<b>6.947</b>	<b>100%</b>	<b>41,30%</b>	<b>27,93%</b>

BHW Bausparkasse AG

**Pool Distribution by Amortisation Type - 30.09.2017 -**

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	194.512.767,33 €	63,21%	3.696	53,20%	45,08%	27,17%
Annuity	113.188.852,09 €	36,79%	3.251	46,80%	34,83%	28,69%
Amortising	0,00 €		0	0,00%		
<b>TOTAL</b>	<b>307.701.619,42 €</b>	<b>100%</b>	<b>6.947</b>	<b>100%</b>	<b>41,30%</b>	<b>27,93%</b>

BHW Bausparkasse AG

**Pool Distribution by Seasoning - 30.09.2017 -**

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	307.701.619,42 €	100,00%	6.947	100,00%	41,30%	27,93%
<b>TOTAL</b>	<b>307.701.619,42 €</b>	<b>100%</b>	<b>6.947</b>	<b>100%</b>	<b>41,30%</b>	<b>27,93%</b>

Original weighted average current Seasoning = 32,89  
 Weighted average current Seasoning = 170,48  
 Maximum current Seasoning = 286,27  
 Minimum current Seasoning = 112,00

BHW Bausparkasse AG

**Pool Distribution by Remaining Term to next Reset Date - 30.09.2017 -**

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	148.843.148,72 €	48,37%	3.831	55,15%	39,08%	28,16%
> 48 <= 51	7.969.311,76 €	2,59%	185	2,66%	39,89%	37,28%
> 51 <= 54	7.418.319,19 €	2,41%	158	2,27%	39,01%	26,33%
> 54 <= 57	6.211.248,19 €	2,02%	139	2,00%	43,27%	28,51%
> 57 <= 60	6.932.820,71 €	2,25%	110	1,58%	47,57%	25,81%
> 60 <= 63	9.123.358,78 €	2,97%	171	2,46%	43,79%	24,70%
> 63 <= 66	9.346.943,33 €	3,04%	178	2,56%	42,59%	27,21%
> 66 <= 69	9.726.608,47 €	3,16%	201	2,89%	43,87%	40,73%
> 69 <= 72	12.710.999,06 €	4,13%	245	3,53%	43,36%	32,29%
> 72 <= 75	13.135.136,49 €	4,27%	252	3,63%	45,47%	33,40%
> 75 <= 78	12.501.047,98 €	4,06%	249	3,58%	43,67%	31,52%
> 78 <= 81	19.383.059,86 €	6,30%	359	5,17%	43,61%	25,04%
> 81 <= 84	15.671.799,78 €	5,09%	277	3,99%	44,30%	24,48%
> 84 <= 87	10.051.942,03 €	3,27%	192	2,76%	46,56%	15,79%
> 87 <= 90	11.135.406,36 €	3,62%	226	3,25%	42,75%	15,39%
> 90 <= 93	3.503.750,26 €	1,14%	76	1,09%	39,77%	35,96%
> 93 <= 96	234.161,82 €	0,08%	8	0,12%	39,66%	28,30%
> 96 <= 99	363.985,89 €	0,12%	8	0,12%	38,68%	29,46%
> 99 <= 102	317.963,19 €	0,10%	8	0,12%	28,08%	9,66%
> 102 <= 105	616.317,58 €	0,20%	16	0,23%	32,77%	18,16%
> 105 <= 108	255.427,74 €	0,08%	8	0,12%	33,51%	8,95%
> 108 <= 111	396.807,01 €	0,13%	12	0,17%	43,16%	25,35%
> 111 <= 114	420.908,56 €	0,14%	11	0,16%	41,68%	21,86%
> 114 <= 117	242.844,72 €	0,08%	9	0,13%	15,26%	34,21%
> 117 <= 120	33.254,81 €	0,01%	1	0,01%	52,00%	100,00%
> 120 <= 123	0,00 €		0	0,00%		
> 123 <= 126	126.270,42 €	0,04%	2	0,03%	37,92%	100,00%
> 126 <= 129	238.550,33 €	0,08%	2	0,03%	48,35%	
> 129 <= 132	54.693,16 €	0,02%	2	0,03%	13,86%	
> 132 <= 135	95.051,29 €	0,03%	2	0,03%	25,14%	
> 135 <= 138	216.442,79 €	0,07%	2	0,03%	30,38%	70,87%
> 138 <= 141	0,00 €		0	0,00%		
> 141 <= 144	0,00 €		0	0,00%		
> 144 <= 147	0,00 €		0	0,00%		
> 147 <= 150	157.113,08 €	0,05%	3	0,04%	32,34%	
> 150 <= 153	0,00 €		0	0,00%		
> 153 <= 156	0,00 €		0	0,00%		
> 156 <= 159	0,00 €		0	0,00%		
> 159 <= 1000 variable	266.926,06 € 0,00 €	0,09%	4 0	0,06% 0,00%	36,40%	69,18%
<b>TOTAL</b>	<b>307.701.619,42 €</b>	<b>100%</b>	<b>6.947</b>	<b>100%</b>	<b>41,30%</b>	<b>27,93%</b>

Original weighted average current Term to Reset = 78,38  
 Weighted average current Term to Reset = 48,06  
 Maximum current Term to Reset = 246,00  
 Minimum current Term to Reset = 0,03