



PROVIDE BLUE 2005 - 2 PLC - Investor Notification

Determination Date :	13.04.2018		
Reference Period :	01.01.2018	-	31.03.2018
Interest Period on Notes :	07.02.2018	-	07.05.2018
Fixed Euribor :	-0,32900%		

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 Tuchenhagen
Telephone: +49 (0)69 33 999 314
Facsimile: +49 (0)69 33 999 309
E-Mail: david.tuchenhagen@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			3.461.683.358,99
Beginning Aggregate Principal Balance			297.383.664,67
Scheduled principal received	8.995.075,39		
Unscheduled principal received / prepayments / Unjustified Loss Allocation	2.633.666,56		
thereof removals	441.450,20		
Total principal available for distribution			11.628.741,95
Current period Realised Loss	0,00		
Current period Estimated Loss	0,00		
Current period Additional Loss	0,00		
Cumulative Realised Loss	10.202.800,39		
Cumulative Estimated Loss	4.260.966,89		
Cumulative Additional Loss	3.570.395,39		
Current period Unjustified Loss Allocation/Late Recoveries of Realised Losses	0,00		
Current period Unjustified Loss Allocation/Late Recoveries of Estimated Losses	400,00		
Current period Unjustified Loss Allocation/Late Recoveries of Additional Losses	0,00		
Current period reverse of previous reduction of the Note Principal Amount	0,00		
Net principal repayment			11.628.341,95
Ending Aggregate Principal Balance			285.755.322,72
Cumulative Realised Loss/Estimated Loss/Additional Loss	18.034.162,67		
CPR	3,50%		

Remittance Outstanding Threshold Amount			
Initial aggregate Outstanding Threshold Amount	0,61%		21.200.000,00
Beginning aggregate Outstanding Threshold Amount	12,91%		3.165.437,33
Current period Realised Loss/ current period Unjustified Loss Allocation		0,00	
Current period Estimated Loss/ Additional Loss		-400,00	
Ending aggregate Outstanding Threshold Amount	13,36%		3.165.837,33

Remittance Realised Loss			
Number and Protected Amount +Accrued Interest + Enforcement Costs of loans	519		35.421.416,69
Foreclosure Proceeds		29.677.920,76	
Prior ranking loans (not in this Portfolio)		13.342.984,10	
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)			17.680.262,67

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

Determination Date: 13.04.2018
Payment Date: 08.05.2018
3 Month EURIBOR: -0,329%
Servicer: BHW Bausparkasse AG
Reporting Date: 09.04.2018
Early Redemption Date: 09.11.2015

Reference Pool Information		
Bullet and Annuity (Bausparfordarlehen, Festhypotheken und Tilgungshypotheken)		
Beginning number of Reference Claims		6.746
Current period number of Reference Claims paid in full	-192	
Current period number of removals	-13	
Aggregated number of Reference Claims paid in full / removals		-205
Added loans *		+ 20
Ending number of Reference Claims		6.521

* in case loan was splitted

Delinquency Status			
	Number of Reference Claims	Protected Amount	Overdue payments
0 months in Arrears	6.222	269.007.581,73	n.a.
0,01 - 0,99 months in Arrears	76	4.813.308,91	13.190,49
1 - 1,99 months in Arrears	53	2.976.960,82	22.642,26
2 - 2,99 months in Arrears	23	1.279.795,49	16.020,99
3 - 3,99 months in Arrears	11	540.534,03	9.422,23
4 - 4,99 months in Arrears	10	464.800,19	9.244,31
5 - 5,99 months in Arrears	3	131.606,99	3.769,60
6 - 11,99 months in Arrears	8	404.206,60	15.628,32
12+ months in Arrears	20	1.169.636,49	238.556,73
Delinquencies (greater 3 months)	52	2.710.784,30	276.621,19
Bankruptcy	95	4.966.891,47	6.634,45
Total	147	7.677.675,77	283.255,64

Defaulted Reference Claims			
	Number of Reference Claims	Protected Amount	Overdue payments
Current period Defaulted Reference Claims	6	350.768,94	2.020,21
Cumulative Defaulted Reference Claims	316	18.032.888,89	307.766,24
thereof normal performing again*	231	13.490.847,80	

* 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	416	23.693.582,73	331.305,55

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	5.852.851,28	305	0,70%	0,371%	17,80	5.429,00
E	15.500.000,00	155	2,20%	1,871%	467,75	72.501,25
Totals	21.352.851,28					77.930,25

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 8,25%
- 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:	13.04.2018	Current Interest Accrual Period	
Payment Date:	08.05.2018	Beginning	Ending
3 Month EURIBOR:	-0,329%	07.02.2018	07.05.2018
Number of days (act):	90		
Servicer:	BHW Bausparkasse AG		
Reporting Date:	09.04.2018		
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	5.852.851,28	0,3710%	825.105,88	5.429,00	0,00	830.534,88	0,00	5.027.745,40	A0GHZU	DE000A0GHZU5
E	15.500.000,00	15.500.000,00	1,8710%	0,00	72.501,25	0,00	72.501,25	0,00	15.500.000,00	A0GHZV	DE000A0GHZV3
Totals CLN	155.900.000,00	21.352.851,28		825.105,88	77.930,25	0,00	903.036,13	0,00	20.527.745,40		

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	19.189,68	2.705,27	17,80	2.723,07	0,00	16.484,41	07.08.2052	BBB	BBB	BBB	AA
E	100.000,00	0,00	467,75	467,75	0,00	100.000,00	07.08.2052	BB	CCC+	BB	BBB

Determination Date: 13.04.2018
Payment Date: 08.05.2018
3 Month EURIBOR: -0,32900%
Servicer: BHW Bausparkasse AG
Reporting Date: 09.04.2018
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	23,87%	5.852.851,28	0,00	0,00	825.105,88	825.105,88	0,00	0,00	5.027.745,40	21,22%
E	15.500.000,00	63,22%	15.500.000,00	0,00	0,00	0,00	0,00	0,00	0,00	15.500.000,00	65,42%
Threshold	21.200.000,00	12,91%	3.165.437,33	0,00	0,00	0,00	0,00	400,00	0,00	3.165.837,33	13,36%
Totals	3.461.683.358,99	100%	24.518.288,61	0,00	0,00	825.105,88	825.105,88	400,00	0,00	23.693.582,73	100%

Credit Enhancement (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%	76,13%	78,78%
E	0,61%	12,91%	13,36%

Determination Date: 13.04.2018
Payment Date: 08.05.2018
3 Month EURIBOR: -0,32900%
Servicer: BHW Bausparkasse AG
Reporting Date: 09.04.2018
Early Redemption Date: 09.11.2015

Pool Distribution by Outstanding Balance - 31.03.2018 -

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	3.915.439,15 €	1,37%	681	10,44%	17,55%	23,79%
>= 10.000 < 20.000	14.560.507,34 €	5,10%	957	14,68%	23,25%	27,00%
>= 20.000 < 30.000	26.677.571,26 €	9,34%	1.071	16,42%	29,13%	31,22%
>= 30.000 < 40.000	33.819.465,66 €	11,84%	968	14,84%	32,21%	28,98%
>= 40.000 < 50.000	32.976.107,10 €	11,54%	743	11,39%	35,28%	29,30%
>= 50.000 < 60.000	29.156.808,13 €	10,20%	534	8,19%	39,76%	32,18%
>= 60.000 < 70.000	26.311.131,76 €	9,21%	406	6,23%	41,97%	30,41%
>= 70.000 < 80.000	21.676.316,63 €	7,59%	290	4,45%	44,20%	29,93%
>= 80.000 < 90.000	19.971.654,10 €	6,99%	237	3,63%	47,80%	24,25%
>= 90.000 < 100.000	15.235.006,94 €	5,33%	161	2,47%	49,52%	28,18%
>= 100.000 < 110.000	14.006.388,02 €	4,90%	134	2,05%	51,48%	31,38%
>= 110.000 < 120.000	10.202.836,23 €	3,57%	89	1,36%	54,11%	28,19%
>= 120.000 < 130.000	10.732.313,01 €	3,76%	86	1,32%	53,42%	23,57%
>= 130.000 < 140.000	6.024.846,72 €	2,11%	45	0,69%	51,70%	20,41%
>= 140.000 < 150.000	3.605.214,46 €	1,26%	25	0,38%	55,88%	8,44%
>= 150.000 < 160.000	4.179.637,22 €	1,46%	27	0,41%	57,49%	23,20%
>= 160.000 < 170.000	4.117.173,67 €	1,44%	25	0,38%	58,12%	20,89%
>= 170.000 < 180.000	2.445.442,29 €	0,86%	14	0,21%	55,43%	28,55%
>= 180.000 < 190.000	1.654.533,89 €	0,58%	9	0,14%	44,74%	11,29%
>= 190.000 < 200.000	1.554.698,13 €	0,54%	8	0,12%	57,70%	
>= 200.000 < 210.000	817.828,98 €	0,29%	4	0,06%	62,46%	25,38%
>= 210.000 < 220.000	0,00 €	0,00%				
>= 220.000 < 230.000	227.754,09 €	0,08%	1	0,02%	56,66%	100,00%
>= 230.000 < 240.000	0,00 €	0,00%				
>= 240.000 < 250.000	0,00 €	0,00%				
>= 250.000 < 260.000	252.643,75 €	0,09%	1	0,02%	85,24%	
>= 260.000 < 270.000	0,00 €	0,00%				
>= 270.000 < 280.000	0,00 €	0,00%				
>= 280.000 < 290.000	281.000,00 €	0,10%	1	0,02%	71,32%	
>= 290.000 < 300.000	290.200,28 €	0,10%	1	0,02%	50,03%	
>= 300.000	1.062.803,91 €	0,37%	3	0,05%	45,04%	
TOTAL	285.755.322,72 €	100%	6.521	100%	40,83%	28,06%

Original weighted average current Outstanding Balance = 40.060,68 €
 Weighted average current Outstanding Balance = 43.820,78 €
 Maximum current Outstanding Balance = 421.000,00 €
 Minimum current Outstanding Balance = 0,03 €

BHW Bausparkasse AG

Pool Distribution by Region - 31.03.2018 -

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	10.646.648,37 €	3,73%	266	4,08%	38,42%
Hamburg	3.158.652,16 €	1,11%	73	1,12%	40,16%
Niedersachsen	31.490.171,89 €	11,02%	788	12,08%	40,23%
Bremen	1.710.388,29 €	0,60%	57	0,87%	37,08%
Nordrhein-Westfalen	61.782.034,45 €	21,62%	1.356	20,79%	40,82%
Hessen	27.418.731,99 €	9,60%	550	8,43%	40,11%
Rheinland-Pfalz	18.771.004,16 €	6,57%	396	6,07%	40,85%
Baden-Württemberg	25.195.996,00 €	8,82%	589	9,03%	39,07%
Bayern	17.577.396,26 €	6,15%	420	6,44%	37,90%
Saarland	3.075.544,22 €	1,08%	74	1,13%	44,22%
Berlin	8.180.729,15 €	2,86%	184	2,82%	40,97%
Brandenburg	18.739.620,12 €	6,56%	368	5,64%	43,85%
Mecklenburg-Vorpommern	11.166.056,35 €	3,91%	265	4,06%	41,58%
Sachsen	20.579.804,96 €	7,20%	481	7,38%	42,54%
Sachsen-Anhalt	17.189.860,52 €	6,02%	425	6,52%	44,47%
Thüringen	9.072.683,83 €	3,17%	229	3,51%	40,20%
unknown	0,00 €	0,00%			
TOTAL	285.755.322,72 €	100%	6.521	100%	40,83%

BHW Bausparkasse AG

Pool Distribution by LTV - 31.03.2018 -

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%	2.384.703,64 €	0,83%	359	5,51%	3,51%	20,90%
>= 5% < 10%	8.919.934,22 €	3,12%	522	8,00%	7,73%	21,07%
>= 10% < 15%	14.205.723,86 €	4,97%	552	8,46%	12,56%	23,54%
>= 15% < 20%	19.532.798,86 €	6,84%	595	9,12%	17,63%	26,33%
>= 20% < 25%	20.582.636,70 €	7,20%	544	8,34%	22,37%	25,74%
>= 25% < 30%	24.657.351,32 €	8,63%	563	8,63%	27,41%	32,73%
>= 30% < 35%	23.942.875,36 €	8,38%	493	7,56%	32,40%	28,60%
>= 35% < 40%	23.072.611,07 €	8,07%	463	7,10%	37,26%	24,70%
>= 40% < 45%	24.330.827,23 €	8,51%	425	6,52%	42,50%	20,99%
>= 45% < 50%	23.642.028,27 €	8,27%	385	5,90%	47,48%	26,87%
>= 50% < 55%	20.174.555,22 €	7,06%	337	5,17%	52,48%	27,91%
>= 55% < 60%	22.677.692,31 €	7,94%	366	5,61%	57,21%	31,80%
>= 60% < 65%	23.589.167,92 €	8,26%	356	5,46%	62,47%	34,20%
>= 65% < 70%	16.324.059,07 €	5,71%	255	3,91%	66,95%	34,32%
>= 70% < 75%	9.078.864,33 €	3,18%	141	2,16%	72,02%	33,58%
>= 75% < 80%	3.487.599,35 €	1,22%	66	1,01%	77,47%	27,68%
>= 80% < 85%	1.842.317,14 €	0,64%	41	0,63%	80,00%	30,62%
>= 85% < 90%	252.643,75 €	0,09%	1	0,02%	85,24%	
>= 90% < 95%	0,00 €	0,00%				
>= 95%	0,00 €	0,00%				
Brigde Collateral	1.206.557,36 €	0,42%	34	0,52%		
n.a. 1)	1.850.375,74 €	0,65%	23	0,35%		
TOTAL	285.755.322,72 €	100%	6.521	100%	40,83%	28,06%

Original weighted average LTV = 52,02%
 Weighted average current LTV = 40,83%
 Maximum current LTV = 85,24%
 Minimum current LTV = 0,01%

1) Loans secured by substitutional collateral or temporary collateral

Pool Distribution by Interest Rate - 31.03.2018 -

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%	216.039.260,57 €	75,60%	4.809	73,75%	41,71%	27,35%
>= 4,25% <= 4,50%	10.593.750,42 €	3,71%	210	3,22%	42,60%	33,09%
>= 4,50% <= 4,75%	15.068.248,51 €	5,27%	340	5,21%	38,84%	25,77%
>= 4,75% <= 5,00%	16.070.134,73 €	5,62%	449	6,89%	35,83%	30,07%
>= 5,00% <= 5,25%	12.110.728,08 €	4,24%	279	4,28%	40,22%	32,47%
>= 5,25% <= 5,50%	10.354.756,56 €	3,62%	286	4,39%	33,56%	27,81%
>= 5,50% <= 5,75%	3.597.962,23 €	1,26%	88	1,35%	39,76%	34,58%
>= 5,75% <= 6,00%	1.232.265,55 €	0,43%	19	0,29%	43,56%	50,83%
>= 6,00% <= 6,25%	528.446,11 €	0,18%	27	0,41%	39,00%	2,34%
>= 6,25% <= 6,50%	159.769,96 €	0,06%	14	0,21%	16,43%	
>= 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	285.755.322,72 €	100%	6.521	100%	40,83%	28,06%

Original weighted average Interest Rate = 4,91%
 Weighted average current Interest Rate = 3,40%
 Maximum current Interest Rate = 6,50%
 Minimum current Interest Rate = 1,00%

BHW Bausparkasse AG

Pool Distribution by Prior Ranking Charges - 31.03.2018 -

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	20.236.433,23 €	7,08%	354	5,43%	0,00 €	33,86%	17,86%
Mortgages subject prior ranking charges	262.461.956,39 €	91,85%	6.110	93,70%	126.126.943,27 €	41,75%	28,85%
n.a.	3.056.933,10 €	1,07%	57	0,87%			
TOTAL	285.755.322,72 €	100%	6.521	100%	126.126.943,27 €	41,18%	28,06%

BHW Bausparkasse AG

Pool Distribution by Prior Ranking Charges (as adjusted) - 31.03.2018 -

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	216.818.796,76 €	75,88%	4.514	69,22%	0,00 €	38,80%	29,38%
Mortgages subject prior ranking charges	65.879.592,86 €	23,05%	1.950	29,90%	122.304.821,02 €	47,53%	23,72%
n.a.	3.056.933,10 €	1,07%	57	0,87%			
TOTAL	285.755.322,72 €	100%	6.521	100%	122.304.821,02 €	40,83%	28,06%

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 - 31.03.2018 -

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	171.572.517,23 €	60,04%	3.901	59,82%	40,64%	30,72%
Two-Family House	32.846.382,64 €	11,49%	755	11,58%	36,32%	23,90%
Multi-Family House	20.425.320,91 €	7,15%	382	5,86%	37,41%	31,44%
Holiday Property	682.020,77 €	0,24%	13	0,20%	41,33%	52,01%
Prefabricated House (Fertighaus)	6.812.980,75 €	2,38%	104	1,59%	43,94%	27,96%
Apartment (Eigentumswohnung)	50.370.153,88 €	17,63%	1.302	19,97%	45,17%	19,98%
Building land	39.556,61 €	0,01%	1	0,02%	35,00%	100,00%
Other Properties	0,00 €		0			
Unkown	3.006.389,93 €	1,05%	63	0,97%		
TOTAL	285.755.322,72 €	100%	6.521	100%	40,83%	28,06%

BHW Bausparkasse AG

Pool Distribution by Employment Status - 31.03.2018 -

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	31.922.232,18 €	11,17%	804	12,33%	36,54%	20,36%
Public Sector Employees	28.031.852,31 €	9,81%	712	10,92%	37,54%	32,81%
Other Employees	133.180.236,24 €	46,61%	2.764	42,39%	44,14%	30,22%
Self-Employed	18.135.020,90 €	6,35%	355	5,44%	41,57%	35,40%
Other (Pensioners, Students, ...)	41.168.105,46 €	14,41%	1.164	17,85%	33,78%	19,42%
unknown	33.317.875,63 €	11,66%	722	11,07%	42,80%	29,50%
TOTAL	285.755.322,72 €	100%	6.521	100%	40,83%	28,06%

BHW Bausparkasse AG

Pool Distribution by Occupation Status - 31.03.2018 -

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	230.590.024,64 €	80,69%	5.240	80,36%	40,29%	26,90%
Non-Owner Occupied	52.698.979,26 €	18,44%	1.224	18,77%	43,23%	33,15%
unknown	2.466.318,82 €	0,86%	57	0,87%		
TOTAL	285.755.322,72 €	100%	6.521	100%	40,83%	28,06%

BHW Bausparkasse AG

Pool Distribution by Amortisation Type - 31.03.2018 -

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	180.259.741,40 €	63,08%	3.454	52,97%	44,65%	27,44%
Annuity	105.495.581,32 €	36,92%	3.067	47,03%	34,29%	28,57%
Amortising	0,00 €		0	0,00%		
TOTAL	285.755.322,72 €	100%	6.521	100%	40,83%	28,06%

BHW Bausparkasse AG

Pool Distribution by Seasoning - 31.03.2018 -

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	285.755.322,72 €	100,00%	6.521	100,00%	40,83%	28,06%
TOTAL	285.755.322,72 €	100%	6.521	100%	40,83%	28,06%

Original weighted average current Seasoning = 32,89
 Weighted average current Seasoning = 176,16
 Maximum current Seasoning = 292,30
 Minimum current Seasoning = 112,00

BHW Bausparkasse AG

Pool Distribution by Remaining Term to next Reset Date - 31.03.2018 -

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	144.190.596,55 €	50,46%	3.727	57,15%	38,54%	28,72%
> 48 <= 51	6.213.231,29 €	2,17%	144	2,21%	43,08%	28,56%
> 51 <= 54	7.230.410,18 €	2,53%	121	1,86%	45,51%	27,17%
> 54 <= 57	9.455.077,26 €	3,31%	180	2,76%	43,32%	25,81%
> 57 <= 60	9.086.365,01 €	3,18%	177	2,71%	42,01%	27,18%
> 60 <= 63	9.554.841,65 €	3,34%	201	3,08%	43,45%	41,15%
> 63 <= 66	11.961.203,55 €	4,19%	237	3,63%	42,32%	33,57%
> 66 <= 69	12.730.370,19 €	4,45%	248	3,80%	44,96%	32,88%
> 69 <= 72	11.938.250,50 €	4,18%	243	3,73%	43,37%	32,27%
> 72 <= 75	18.827.749,09 €	6,59%	354	5,43%	42,99%	24,63%
> 75 <= 78	15.304.032,80 €	5,36%	274	4,20%	43,48%	24,22%
> 78 <= 81	9.751.816,09 €	3,41%	187	2,87%	45,90%	16,08%
> 81 <= 84	10.847.939,39 €	3,80%	221	3,39%	42,11%	14,74%
> 84 <= 87	3.382.455,90 €	1,18%	74	1,13%	39,21%	36,46%
> 87 <= 90	268.768,66 €	0,09%	10	0,15%	35,49%	31,58%
> 90 <= 93	461.821,46 €	0,16%	11	0,17%	41,27%	45,73%
> 93 <= 96	418.512,69 €	0,15%	7	0,11%	46,08%	6,05%
> 96 <= 99	573.907,77 €	0,20%	15	0,23%	32,37%	19,06%
> 99 <= 102	336.035,92 €	0,12%	9	0,14%	38,08%	6,61%
> 102 <= 105	385.874,63 €	0,14%	12	0,18%	41,97%	24,84%
> 105 <= 108	412.979,74 €	0,14%	11	0,17%	41,07%	21,62%
> 108 <= 111	300.407,42 €	0,11%	9	0,14%	27,57%	24,87%
> 111 <= 114	467.853,19 €	0,16%	16	0,25%	32,51%	16,35%
> 114 <= 117	524.978,68 €	0,18%	16	0,25%	42,61%	31,47%
> 117 <= 120	112.867,38 €	0,04%	1	0,02%	36,40%	100,00%
> 120 <= 123	244.472,59 €	0,09%	3	0,05%	47,81%	
> 123 <= 126	53.203,86 €	0,02%	2	0,03%	13,48%	
> 126 <= 129	92.182,90 €	0,03%	2	0,03%	24,46%	
> 129 <= 132	214.211,02 €	0,07%	2	0,03%	30,11%	71,61%
> 132 <= 135	0,00 €		0	0,00%		
> 135 <= 138	0,00 €		0	0,00%		
> 138 <= 141	0,00 €		0	0,00%		
> 141 <= 144	153.959,68 €	0,05%	3	0,05%	31,70%	
> 144 <= 147	0,00 €		0	0,00%		
> 147 <= 150	0,00 €		0	0,00%		
> 150 <= 153	0,00 €		0	0,00%		
> 153 <= 156	178.902,16 €	0,06%	1	0,02%	42,00%	100,00%
> 156 <= 159	0,00 €		0	0,00%		
> 159 <= 1000 variable	80.043,52 € 0,00 €	0,03%	3 0	0,05% 0,00%	20,30%	
TOTAL	285.755.322,72 €	100%	6.521	100%	40,83%	28,06%

Original weighted average current Term to Reset = 78,38
 Weighted average current Term to Reset = 44,99
 Maximum current Term to Reset = 252,00
 Minimum current Term to Reset = 0,03