



PROVIDE BLUE 2005 - 2 PLC - Investor Notification

Determination Date :	12.10.2018		
Reference Period :	01.07.2018	-	30.09.2018
Interest Period on Notes :	07.08.2018	-	06.11.2018
Fixed Euribor :	-0,31900%		

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

Vistra Alternative Investments Ltd.
Block A Georges Quay Plaza / Georges Quay
Dublin 2 / Ireland
Contact Person:
David McGuinness
Telephone: +353 1 680 6007
Facsimile: +353 1 680 6050
E-Mail: david.mcguinness@vistra.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
Block A Georges Quay Plaza / Georges Quay
Dublin 2 / Ireland
Contact Person:
David McGuinness
Telephone: +353 1 680 6007
Facsimile: +353 1 680 6050
E-Mail: david.mcguinness@vistra.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		3.461.683.358,99
Beginning Aggregate Principal Balance		273.079.324,63
Scheduled principal received	8.430.698,09	
Unscheduled principal received / prepayments / Unjustified Loss Allocation	2.185.461,92	
thereof removals	19.491,27	
Total principal available for distribution		10.616.160,01
Current period Realised Loss	0,00	
Current period Estimated Loss	0,00	
Current period Additional Loss	0,00	
Cumulative Realised Loss	10.193.311,06	
Cumulative Estimated Loss	4.242.266,89	
Cumulative Additional Loss	3.552.370,47	
Current period Unjustified Loss Allocation/Late Recoveries of Realised Losses	9.002,74	
Current period Unjustified Loss Allocation/Late Recoveries of Estimated Losses	0,00	
Current period Unjustified Loss Allocation/Late Recoveries of Additional Losses	18.024,92	
Current period reverse of previous reduction of the Note Principal Amount	0,00	
Net principal repayment		10.589.132,35
Ending Aggregate Principal Balance		262.490.192,28
Cumulative Realised Loss/Estimated Loss/Additional Loss	17.987.948,42	
CPR	3,16%	

Remittance Outstanding Threshold Amount		
Initial aggregate Outstanding Threshold Amount	0,61%	21.200.000,00
Beginning aggregate Outstanding Threshold Amount	13,43%	3.185.023,92
Current period Realised Loss/ current period Unjustified Loss Allocation		-9.002,74
Current period Estimated Loss/ Additional Loss		-18.024,92
Ending aggregate Outstanding Threshold Amount	14,84%	3.212.051,58

Remittance Realised Loss		
Number and Protected Amount +Accrued Interest + Enforcement Costs of loans	517	35.286.341,53
Foreclosure Proceeds	29.570.359,85	
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)		17.652.748,42

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

Determination Date: 12.10.2018
 Payment Date: 07.11.2018
 3 Month EURIBOR: -0,319%
 Servicer: BHW Bausparkasse AG
 Reporting Date: 08.10.2018
 Early Redemption Date: 09.11.2015

Reference Pool Information		
Bullet and Annuity (Bausparfordarlehen, Festhypotheken und Tilgungshypotheken)		
Beginning number of Reference Claims		6.269
Current period number of Reference Claims paid in full	-223	
Current period number of removals	-1	
Aggregated number of Reference Claims paid in full / removals		-224
Added loans *		+ 16
Ending number of Reference Claims		6.029

* in case loan was splitted

Delinquency Status			
	Number of Reference Claims	Protected Amount	Overdue payments
0 months in Arrears	5.759	247.483.368,93	n.a.
0,01 - 0,99 months in Arrears	78	4.651.939,69	14.626,82
1 - 1,99 months in Arrears	38	1.939.160,60	14.219,94
2 - 2,99 months in Arrears	26	1.677.097,76	21.763,98
3 - 3,99 months in Arrears	6	286.754,17	4.477,35
4 - 4,99 months in Arrears	7	491.204,41	9.506,71
5 - 5,99 months in Arrears	2	91.622,76	2.453,08
6 - 11,99 months in Arrears	9	506.982,20	16.611,29
12+ months in Arrears	17	937.441,45	152.845,43
Delinquencies (greater 3 months)	41	2.314.004,99	185.893,86
Bankruptcy	87	4.424.620,31	10.152,53
Total	128	6.738.625,30	196.046,39

Defaulted Reference Claims			
	Number of Reference Claims	Protected Amount	Overdue payments
Current period Defaulted Reference Claims	0	0,00	0,00
Cumulative Defaulted Reference Claims	287	16.296.699,34	218.043,79
thereof normal performing again*	218	12.463.215,85	

* 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	387	21.639.026,69	243.714,79

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	5.027.745,40	305	0,70%	0,381%	16,05	4.895,25
E	15.500.000,00	155	2,20%	1,881%	480,70	74.508,50
Totals	20.527.745,40					79.403,75

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 7,58%
- 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:	12.10.2018	Current Interest Accrual Period	
Payment Date:	07.11.2018	Beginning	Ending
3 Month EURIBOR:	-0,319%	07.08.2018	06.11.2018
Number of days (act):	92		
Servicer:	BHW Bausparkasse AG		
Reporting Date:	08.10.2018		
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	5.027.745,40	0,3810%	2.100.770,29	4.895,25	0,00	2.105.665,54	0,00	2.926.975,11	A0GHZU	DE000A0GHZU5
E	15.500.000,00	15.500.000,00	1,8810%	0,00	74.508,50	0,00	74.508,50	0,00	15.500.000,00	A0GHZV	DE000A0GHZV3
Totals CLN	155.900.000,00	20.527.745,40		2.100.770,29	79.403,75	0,00	2.180.174,04	0,00	18.426.975,11		

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	16.484,41	6.887,77	16,05	6.903,82	0,00	9.596,64	07.08.2052	BBB	BBB	BBB	AA
E	100.000,00	0,00	480,70	480,70	0,00	100.000,00	07.08.2052	BB	CCC+	BB	BBB

Determination Date: 12.10.2018
Payment Date: 07.11.2018
3 Month EURIBOR: -0,31900%
Servicer: BHW Bausparkasse AG
Reporting Date: 08.10.2018
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	21,20%	5.027.745,40	0,00	0,00	2.100.770,29	2.100.770,29	0,00	0,00	2.926.975,11	13,53%
E	15.500.000,00	65,37%	15.500.000,00	0,00	0,00	0,00	0,00	0,00	0,00	15.500.000,00	71,63%
Threshold	21.200.000,00	13,43%	3.185.023,92	0,00	0,00	0,00	0,00	27.027,66	0,00	3.212.051,58	14,84%
Totals	3.461.683.358,99	100%	23.712.769,32	0,00	0,00	2.100.770,29	2.100.770,29	27.027,66	0,00	21.639.026,69	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%	78,80%	86,47%
E	0,61%	13,43%	14,84%

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Payment Date: 07.11.2018
3 Month EURIBOR: -0,31900%
Servicer: BHW Bausparkasse AG
Reporting Date: 08.10.2018
Early Redemption Date: 09.11.2015

Pool Distribution by Outstanding Balance - 30.09.2018 -

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	3.622.135,44 €	1,38%	636	10,55%	17,13%	23,64%
>= 10.000 < 20.000	13.510.900,15 €	5,15%	888	14,73%	23,26%	27,74%
>= 20.000 < 30.000	24.576.131,78 €	9,36%	986	16,35%	29,03%	30,60%
>= 30.000 < 40.000	32.004.068,91 €	12,19%	918	15,23%	31,85%	28,75%
>= 40.000 < 50.000	29.761.596,93 €	11,34%	669	11,10%	35,46%	31,39%
>= 50.000 < 60.000	26.754.224,51 €	10,19%	490	8,13%	39,26%	30,74%
>= 60.000 < 70.000	24.643.538,52 €	9,39%	380	6,30%	41,81%	30,63%
>= 70.000 < 80.000	20.179.410,04 €	7,69%	270	4,48%	44,44%	27,53%
>= 80.000 < 90.000	18.728.974,96 €	7,14%	222	3,68%	47,60%	24,95%
>= 90.000 < 100.000	13.926.443,55 €	5,31%	147	2,44%	48,65%	28,66%
>= 100.000 < 110.000	12.355.736,19 €	4,71%	118	1,96%	51,15%	31,16%
>= 110.000 < 120.000	9.990.327,55 €	3,81%	87	1,44%	54,85%	30,65%
>= 120.000 < 130.000	9.231.236,47 €	3,52%	74	1,23%	52,37%	23,37%
>= 130.000 < 140.000	5.231.435,31 €	1,99%	39	0,65%	50,90%	13,06%
>= 140.000 < 150.000	2.883.735,01 €	1,10%	20	0,33%	56,36%	10,08%
>= 150.000 < 160.000	4.011.294,59 €	1,53%	26	0,43%	57,31%	23,16%
>= 160.000 < 170.000	3.955.364,11 €	1,51%	24	0,40%	56,72%	25,18%
>= 170.000 < 180.000	2.093.612,88 €	0,80%	12	0,20%	54,01%	16,41%
>= 180.000 < 190.000	1.094.704,25 €	0,42%	6	0,10%	50,77%	20,24%
>= 190.000 < 200.000	1.543.843,11 €	0,59%	8	0,13%	53,28%	
>= 200.000 < 210.000	610.909,25 €	0,23%	3	0,05%	59,05%	33,57%
>= 210.000 < 220.000	0,00 €	0,00%				
>= 220.000 < 230.000	226.233,03 €	0,09%	1	0,02%	56,28%	100,00%
>= 230.000 < 240.000	0,00 €	0,00%				
>= 240.000 < 250.000	248.443,75 €	0,09%	1	0,02%	83,82%	
>= 250.000 < 260.000	0,00 €	0,00%				
>= 260.000 < 270.000	0,00 €	0,00%				
>= 270.000 < 280.000	0,00 €	0,00%				
>= 280.000 < 290.000	569.070,28 €	0,22%	2	0,03%	60,36%	
>= 290.000 < 300.000	0,00 €	0,00%				
>= 300.000	736.821,71 €	0,28%	2	0,03%	40,34%	
TOTAL	262.490.192,28 €	100%	6.029	100%	40,54%	28,06%

Original weighted average current Outstanding Balance = 40.060,68 €
 Weighted average current Outstanding Balance = 43.537,93 €
 Maximum current Outstanding Balance = 421.000,00 €
 Minimum current Outstanding Balance = 0,03 €

BHW Bausparkasse AG

Pool Distribution by Region - 30.09.2018 -

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	9.924.739,70 €	3,78%	253	4,20%	37,64%
Hamburg	3.059.742,23 €	1,17%	68	1,13%	40,04%
Niedersachsen	29.345.690,10 €	11,18%	726	12,04%	40,14%
Bremen	1.627.293,66 €	0,62%	54	0,90%	36,56%
Nordrhein-Westfalen	56.396.329,65 €	21,49%	1.251	20,75%	40,42%
Hessen	25.207.864,83 €	9,60%	513	8,51%	39,75%
Rheinland-Pfalz	16.857.190,13 €	6,42%	354	5,87%	40,74%
Baden-Württemberg	23.273.543,58 €	8,87%	548	9,09%	38,79%
Bayern	15.913.643,98 €	6,06%	386	6,40%	37,56%
Saarland	2.871.051,43 €	1,09%	67	1,11%	44,25%
Berlin	7.088.424,16 €	2,70%	166	2,75%	40,79%
Brandenburg	17.585.202,16 €	6,70%	344	5,71%	44,09%
Mecklenburg-Vorpommern	9.934.241,35 €	3,78%	243	4,03%	41,25%
Sachsen	18.979.483,08 €	7,23%	448	7,43%	42,32%
Sachsen-Anhalt	15.932.414,59 €	6,07%	392	6,50%	43,84%
Thüringen	8.493.337,65 €	3,24%	216	3,58%	39,51%
unknown	0,00 €	0,00%			
TOTAL	262.490.192,28 €	100%	6.029	100%	40,54%

BHW Bausparkasse AG

Pool Distribution by LTV - 30.09.2018 -

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%	2.228.281,65 €	0,85%	336	5,57%	3,50%	18,54%
>= 5% < 10%	8.392.040,93 €	3,20%	499	8,28%	7,74%	20,39%
>= 10% < 15%	13.163.759,23 €	5,01%	508	8,43%	12,58%	24,40%
>= 15% < 20%	18.562.483,26 €	7,07%	567	9,40%	17,60%	26,86%
>= 20% < 25%	18.949.567,16 €	7,22%	500	8,29%	22,41%	25,12%
>= 25% < 30%	22.708.506,02 €	8,65%	511	8,48%	27,40%	32,07%
>= 30% < 35%	22.463.460,41 €	8,56%	455	7,55%	32,43%	28,79%
>= 35% < 40%	20.728.423,02 €	7,90%	432	7,17%	37,24%	23,67%
>= 40% < 45%	22.233.781,44 €	8,47%	392	6,50%	42,33%	22,39%
>= 45% < 50%	23.104.241,21 €	8,80%	369	6,12%	47,35%	26,50%
>= 50% < 55%	19.664.505,62 €	7,49%	318	5,27%	52,61%	29,69%
>= 55% < 60%	19.208.182,38 €	7,32%	319	5,29%	57,43%	29,48%
>= 60% < 65%	22.445.003,20 €	8,55%	337	5,59%	62,51%	36,84%
>= 65% < 70%	13.952.679,21 €	5,32%	223	3,70%	67,00%	33,79%
>= 70% < 75%	7.353.609,37 €	2,80%	118	1,96%	71,91%	30,97%
>= 75% < 80%	3.276.556,33 €	1,25%	62	1,03%	77,50%	29,14%
>= 80% < 85%	1.795.820,33 €	0,68%	36	0,60%	80,53%	25,55%
>= 85% < 90%	0,00 €	0,00%				
>= 90% < 95%	0,00 €	0,00%				
>= 95%	0,00 €	0,00%				
Brigde Collateral	1.176.048,51 €	0,45%	31	0,51%		
n.a. 1)	1.083.243,00 €	0,41%	16	0,27%		
TOTAL	262.490.192,28 €	100%	6.029	100%	40,54%	28,06%

Original weighted average LTV = 52,02%
 Weighted average current LTV = 40,54%
 Maximum current LTV = 83,82%
 Minimum current LTV = 0,07%

1) Loans secured by substitutional collateral or temporary collateral

Pool Distribution by Interest Rate - 30.09.2018 -

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%	204.955.110,57 €	78,08%	4.616	76,56%	41,17%	27,20%
>= 4,25% <= 4,50%	8.897.044,54 €	3,39%	187	3,10%	41,63%	35,74%
>= 4,50% <= 4,75%	13.626.894,31 €	5,19%	318	5,27%	38,00%	25,69%
>= 4,75% <= 5,00%	11.706.760,27 €	4,46%	316	5,24%	38,06%	31,38%
>= 5,00% <= 5,25%	10.042.867,75 €	3,83%	223	3,70%	39,88%	34,60%
>= 5,25% <= 5,50%	8.619.401,24 €	3,28%	247	4,10%	33,26%	25,79%
>= 5,50% <= 5,75%	3.176.142,83 €	1,21%	77	1,28%	39,48%	35,94%
>= 5,75% <= 6,00%	949.125,90 €	0,36%	15	0,25%	45,07%	47,84%
>= 6,00% <= 6,25%	416.761,47 €	0,16%	20	0,33%	40,07%	3,24%
>= 6,25% <= 6,50%	100.083,40 €	0,04%	10	0,17%	3,87%	
>= 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	262.490.192,28 €	100%	6.029	100%	40,54%	28,06%

Original weighted average Interest Rate = 4,91%
 Weighted average current Interest Rate = 3,33%
 Maximum current Interest Rate = 6,50%
 Minimum current Interest Rate = 1,00%

BHW Bausparkasse AG

Pool Distribution by Prior Ranking Charges - 30.09.2018 -

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	18.674.506,12 €	7,11%	335	5,56%	0,00 €	32,98%	18,11%
Mortgages subject prior ranking charges	241.556.394,65 €	92,02%	5.647	93,66%	115.425.410,01 €	41,50%	28,83%
n.a.	2.259.291,51 €	0,86%	47	0,78%			
TOTAL	262.490.192,28 €	100%	6.029	100%	115.425.410,01 €	40,89%	28,06%

BHW Bausparkasse AG

Pool Distribution by Prior Ranking Charges (as adjusted) - 30.09.2018 -

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	198.998.911,89 €	75,81%	4.182	69,36%	0,00 €	38,40%	29,43%
Mortgages subject prior ranking charges	61.231.988,88 €	23,33%	1.800	29,86%	111.864.727,74 €	47,50%	23,61%
n.a.	2.259.291,51 €	0,86%	47	0,78%			
TOTAL	262.490.192,28 €	100%	6.029	100%	111.864.727,74 €	40,54%	28,06%

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 - 30.09.2018 -

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	158.924.636,57 €	60,54%	3.619	60,03%	40,27%	30,68%
Two-Family House	29.893.952,59 €	11,39%	691	11,46%	36,32%	23,79%
Multi-Family House	19.126.061,02 €	7,29%	362	6,00%	37,22%	31,65%
Holiday Property	664.417,23 €	0,25%	13	0,22%	41,03%	52,35%
Prefabricated House (Fertighaus)	6.032.827,02 €	2,30%	95	1,58%	43,68%	28,36%
Apartment (Eigentumswohnung)	45.519.373,53 €	17,34%	1.195	19,82%	45,02%	19,72%
Building land	39.268,61 €	0,01%	1	0,02%	35,00%	100,00%
Other Properties	0,00 €		0			
Unkown	2.289.655,71 €	0,87%	53	0,88%		
TOTAL	262.490.192,28 €	100%	6.029	100%	40,54%	28,06%

BHW Bausparkasse AG

Pool Distribution by Employment Status - 30.09.2018 -

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	29.036.897,77 €	11,06%	730	12,11%	36,52%	19,75%
Public Sector Employees	25.377.823,40 €	9,67%	649	10,76%	37,40%	33,35%
Other Employees	123.371.244,08 €	47,00%	2.575	42,71%	43,93%	30,19%
Self-Employed	16.095.107,03 €	6,13%	332	5,51%	39,75%	36,80%
Other (Pensioners, Students, ...)	38.439.510,65 €	14,64%	1.078	17,88%	33,80%	20,09%
unknown	30.169.609,35 €	11,49%	665	11,03%	42,19%	28,42%
TOTAL	262.490.192,28 €	100%	6.029	100%	40,54%	28,06%

BHW Bausparkasse AG

Pool Distribution by Occupation Status - 30.09.2018 -

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	212.980.644,63 €	81,14%	4.866	80,71%	39,98%	27,05%
Non-Owner Occupied	47.751.589,21 €	18,19%	1.116	18,51%	43,07%	32,54%
unknown	1.757.958,44 €	0,67%	47	0,78%		
TOTAL	262.490.192,28 €	100%	6.029	100%	40,54%	28,06%

BHW Bausparkasse AG

Pool Distribution by Amortisation Type - 30.09.2018 -

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	164.784.879,77 €	62,78%	3.151	52,26%	44,56%	27,41%
Annuity	97.705.312,51 €	37,22%	2.878	47,74%	33,78%	28,66%
Amortising	0,00 €		0	0,00%		
TOTAL	262.490.192,28 €	100%	6.029	100%	40,54%	28,06%

BHW Bausparkasse AG

Pool Distribution by Seasoning - 30.09.2018 -

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	262.490.192,28 €	100,00%	6.029	100,00%	40,54%	28,06%
TOTAL	262.490.192,28 €	100%	6.029	100%	40,54%	28,06%

Original weighted average current Seasoning = 32,89
 Weighted average current Seasoning = 181,64
 Maximum current Seasoning = 298,27
 Minimum current Seasoning = 112,00

BHW Bausparkasse AG

Pool Distribution by Remaining Term to next Reset Date - 30.09.2018 -

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	133.393.576,93 €	50,82%	3.414	56,63%	38,87%	29,30%
> 48 <= 51	9.395.204,76 €	3,58%	182	3,02%	42,75%	25,63%
> 51 <= 54	9.781.984,31 €	3,73%	194	3,22%	40,98%	25,73%
> 54 <= 57	10.131.727,81 €	3,86%	222	3,68%	42,30%	38,10%
> 57 <= 60	11.646.578,96 €	4,44%	234	3,88%	42,02%	33,55%
> 60 <= 63	12.420.507,25 €	4,73%	245	4,06%	44,45%	32,55%
> 63 <= 66	11.622.117,75 €	4,43%	242	4,01%	43,07%	31,23%
> 66 <= 69	18.455.494,62 €	7,03%	352	5,84%	42,60%	24,61%
> 69 <= 72	14.787.729,17 €	5,63%	271	4,49%	43,08%	24,79%
> 72 <= 75	9.401.579,01 €	3,58%	182	3,02%	45,43%	16,05%
> 75 <= 78	10.608.497,42 €	4,04%	220	3,65%	41,74%	14,68%
> 78 <= 81	3.301.627,67 €	1,26%	74	1,23%	38,25%	36,55%
> 81 <= 84	294.290,28 €	0,11%	10	0,17%	33,00%	27,82%
> 84 <= 87	452.733,16 €	0,17%	11	0,18%	40,51%	45,60%
> 87 <= 90	237.248,82 €	0,09%	7	0,12%	31,69%	10,18%
> 90 <= 93	755.962,97 €	0,29%	20	0,33%	32,35%	26,84%
> 93 <= 96	434.936,39 €	0,17%	9	0,15%	32,37%	4,95%
> 96 <= 99	374.835,87 €	0,14%	12	0,20%	40,85%	24,29%
> 99 <= 102	469.455,49 €	0,18%	12	0,20%	42,19%	18,43%
> 102 <= 105	295.219,32 €	0,11%	9	0,15%	27,50%	24,39%
> 105 <= 108	437.021,07 €	0,17%	15	0,25%	30,82%	17,17%
> 108 <= 111	515.351,12 €	0,20%	16	0,27%	40,98%	33,97%
> 111 <= 114	862.601,65 €	0,33%	26	0,43%	30,05%	22,99%
> 114 <= 117	1.767.941,23 €	0,67%	36	0,60%	37,52%	17,74%
> 117 <= 120	51.691,93 €	0,02%	2	0,03%	13,09%	
> 120 <= 123	97.953,19 €	0,04%	3	0,05%	23,77%	
> 123 <= 126	58.552,93 €	0,02%	1	0,02%	26,82%	
> 126 <= 129	0,00 €		0	0,00%		
> 129 <= 132	0,00 €		0	0,00%		
> 132 <= 135	0,00 €		0	0,00%		
> 135 <= 138	150.763,68 €	0,06%	3	0,05%	31,16%	
> 138 <= 141	0,00 €		0	0,00%		
> 141 <= 144	0,00 €		0	0,00%		
> 144 <= 147	0,00 €		0	0,00%		
> 147 <= 150	173.068,02 €	0,07%	1	0,02%	40,63%	100,00%
> 150 <= 153	0,00 €		0	0,00%		
> 153 <= 156	0,00 €		0	0,00%		
> 156 <= 159	62.972,02 €	0,02%	1	0,02%	18,15%	
> 159 <= 1000	14.827,47 €	0,01%	2	0,03%	45,00%	
variable	36.140,01 €	0,01%	1	0,02%	48,19%	
TOTAL	262.490.192,28 €	100%	6.029	100%	40,54%	28,06%

Original weighted average current Term to Reset = 78,38
 Weighted average current Term to Reset = 43,27
 Maximum current Term to Reset = 216,00
 Minimum current Term to Reset = 0,03