



PROVIDE BLUE 2005 - 1 PLC -Investor Notification

Determination Date :	14.03.2016		
Reference Period :	01.12.2015	-	29.02.2016
Interest Period on Notes :	07.01.2016	-	06.04.2016
Fixed Euribor :	-0,13300%		

The Bank and Servicer

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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: The Bank is subject to less favourable capital adequacy treatment with respect to the Transaction (Definition of Regulatory Event in 12.1 of Terms and Conditions of the Notes)

Remittance Distribution Data		
Initial aggregate Outstanding Nominal Amount	1.730.991.416,93	
Initial aggregate principal balances of the Building Savings Accounts	235.667.234,30	
Initial Aggregate Principal Balance		1.495.324.182,63
Beginning Aggregate Principal Balance		114.192.996,59
Scheduled principal received	5.864.500,76	
Unscheduled principal received / prepayments / Unjustified Loss Allocation	731.914,31	
thereof removals	0,00	
Total principal available for distribution		6.596.415,07
Current period Realised Loss	0,00	
Current period Estimated Loss	0,00	
Current period Additional Loss	0,00	
Cumulative Realised Loss	4.466.039,33	
Cumulative Estimated Loss	1.864.762,42	
Cumulative Additional Loss	1.662.288,90	
Current period Unjustified Loss Allocation/Late Recoveries	1.188,42	
Current period Late Recoveries/Unjustified Loss Allocation for Estimated Loss	7.600,00	
Current period Late Recoveries/Unjustified Loss Allocation for Additional Loss	744,54	
Current period reverse of previous reduction of the Note Principal Amount	0,00	
Net principal repayment		6.586.882,11
Ending Aggregate Principal Balance		107.606.114,48
Cumulative Realised Loss/Estimated Loss/Additional Loss	7.993.090,65	
CPR	2,54%	

Remittance Outstanding Threshold Amount			
Initial aggregate Outstanding Threshold Amount	0,09%		1.400.000,00
Beginning aggregate Outstanding Threshold Amount	0,00%		0,00
Current period Realised Loss/Estimated Loss/ Additional Loss allocated to the Theshold Amount		0,00	
Ending aggregate Outstanding Threshold Amount	0,00%		0,00

Remittance Realised Loss		
Number and Protected Amount + Accrued Interest + Enforcement Costs of loans	270	14.888.825,17
Foreclosure Proceeds	14.489.360,67	
Prior ranking loans (eventually not in this Portfolio)	7.548.127,95	
Loss on prior ranking loans (not in this Portfolio)	296.668,85	
Realised Loss		7.650.923,60

Pool-factor:	0,00000000
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Determination Date:	14.03.2016	3 Month EURIBOR:	-0,133%
Payment Date:	07.04.2016	Servicer:	BHW Bausparkasse AG
		Reporting Date	08.03.2016

Reference Pool Information		
Fixed Rate Loans (Festhypotheken)		
Beginning number of Reference Claims		2.944
Number of Reference Claims paid in full current period	-257	
Current Period number of removals	0	
Aggregated number of Reference Claims paid in full / removals		-257
Added loans *		+ 1
Ending number of Reference Claims		2.688

* in case loan was splitted

Delinquency Status			
	Number of Reference Claims	Protected Amount	Overdue payments
0 months in Arrears	2.495	99.439.677,48	n.a.
0,01 - 0,99 months in Arrears	50	1.864.230,14	5.182,62
1 - 1,99 months in Arrears	28	1.173.397,54	8.794,89
2 - 2,99 months in Arrears	13	680.222,91	9.263,07
3 - 3,99 months in Arrears	4	189.262,96	3.862,34
4 - 4,99 months in Arrears	2	80.521,12	1.899,64
5 - 5,99 months in Arrears	4	103.310,36	4.473,99
6 - 11,99 months in Arrears	8	312.740,88	13.569,97
12+ months in Arrears	24	1.076.445,97	148.118,69
Delinquencies (greater 3 Instalments)	42	1.762.281,29	171.924,63
Bankruptcy	61	2.686.305,12	32.072,00
Total	103	4.448.586,41	203.996,63

Defaulted Reference Loan Claim			
	Number of Reference Claims	Protected Amount	Overdue payments
Current period Defaulted Reference Claims	4	165.415,03	2.823,79
Cumulative Defaulted Reference Claims	205	8.223.237,02	207.588,29
thereof normal performing again*	134	5.075.108,00	

*Loans with months in Arrears below 3 and no bankruptcy flag

Overdue Reference Claim			
	Number of Reference Claims	Protected Amount	Overdue Payments
Overdue Reference Claims	272	11.062.783,54	226.215,31

Interest Distribution

Currency: EURO

Credit Linked Notes Provide Blue 2005-1 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%	0,0000%	0,00	0,00
A	0,00	0	0,00%	0,0000%	0,00	0,00
B	0,00	0	0,00%	0,0000%	0,00	0,00
C	0,00	0	0,00%	0,0000%	0,00	0,00
D	0,00	0	0,00%	0,0000%	0,00	0,00
E	5.626.366,13	82	2,25%	2,1170%	367,18	30.108,76
F	5.497.376,39	121	15,50%	15,3670%	1.764,81	213.542,01
Totals	11.123.742,52					243.650,77

Triggers:

- 1) Time Call: 07.04.2012
- 2) Clean up call: Reduction of Aggregate Principal Balance to less than 10% of the Initial Aggregate Principal Balance, currently 7,20%
- 3) Occurrence of a Regulatory Event
- 4) Occurrence of a Tax Event
- 5) Termination of the Bankswap upon transfer of the Reference Pool and no substitute Bankswap is entered
- 6) Non-compliance of Servicer
- 7) Occurrence of a Serious Cause of the Bankswap Counterparty or Insolvency of the Bankswap Counterparty

Determination Date:	14.03.2016	Current Interest Accrual Period	
Payment Date:	07.04.2016	Beginning	Ending
3 Month EURIBOR:	-0,13300%	07.01.2016	06.04.2016
Number of days (act):	91		
Servicer:	BHW Bausparkasse AG		
Reporting Date:	08.03.2016		
Early Redemption Date:	07.01.2010		

Distribution Summary
Currency: EUR

Credit Linked Notes Provide Blue 2005-1 PLC
Statement to CLN Noteholders

Class	Initial Class Principal Amount	Class Principal Amount before Distribution	Current Net 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	A0E6NT	DE000A0E6NT0
A	30.700.000,00	0,00	0,0000%	0,00	0,00	0,00	0,00	0,00	0,00	A0E6NU	DE000A0E6NU8
B	39.600.000,00	0,00	0,0000%	0,00	0,00	0,00	0,00	0,00	0,00	A0E6NV	DE000A0E6NV6
C	21.700.000,00	0,00	0,0000%	0,00	0,00	0,00	0,00	0,00	0,00	A0E6NW	DE000A0E6NW4
D	17.200.000,00	0,00	0,0000%	0,00	0,00	0,00	0,00	0,00	0,00	A0E6NX	DE000A0E6NX2
E	8.200.000,00	5.626.366,13	2,1170%	70.491,94	30.108,76	0,00	100.600,70	0,00	5.555.874,19	A0E6NY	DE000A0E6NY0
F	12.100.000,00	5.497.376,39	15,3670%	0,00	213.542,01	0,00	213.542,01	-9.532,96	5.506.909,35	A0E6NZ	DE000A0E6NZ7
Totals CLN	130.000.000,00	11.123.742,52		70.491,94	243.650,77	0,00	314.142,71	-9.532,96	11.062.783,54		

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	07.01.2027					
A	0,00	0,00	0,00	0,00	0,00	0,00	07.01.2027					
B	0,00	0,00	0,00	0,00	0,00	0,00	07.01.2027					
C	0,00	0,00	0,00	0,00	0,00	0,00	07.01.2027					
D	0,00	0,00	0,00	0,00	0,00	0,00	07.01.2027					
E	68.614,22	859,66	367,18	1.226,84	0,00	67.754,56	07.01.2027	BB	BBB-	BB	BBB+	
F	45.432,86	0,00	1.764,81	1.764,81	-78,78	45.511,64	07.01.2027	n.r.	n.r.	n.r.	n.r.	

Determination Date: 14.03.2016
Payment Date: 07.04.2016
3 Month EURIBOR: -0,13300%
Servicer: BHW Bausparkasse AG
Reporting Date: 08.03.2016
Early Redemption Date: 07.01.2010

Principal Reduction
Currency: EUR

Credit Linked Notes Provide Blue 2005-1 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 Swap	1.363.924.182,63	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%
A	30.700.000,00	0,00%	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00%
B	39.600.000,00	0,00%	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00%
C	21.700.000,00	0,00%	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00%
D	17.200.000,00	0,00%	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00%
E	8.200.000,00	50,58%	5.626.366,13	0,00	0,00	70.491,94	70.491,94	0,00	0,00	5.555.874,19	50,22%
F	12.100.000,00	49,42%	5.497.376,39	0,00	0,00	0,00	0,00	9.532,96	0,00	5.506.909,35	49,78%
Threshold Amount	1.400.000,00	0,00%	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00%
Totals	1.495.324.182,63	100%	11.123.742,52	0,00	0,00	70.491,94	70.491,94	9.532,96	0,00	11.062.783,54	100%

Credit Enhancement (based on Ending Class Principal Amount)			
Class	Initial Percentage	Beginning Percentage	Ending Percentage
C			
D			
E	0,90%	49,42%	49,78%
F	0,09%	0,00%	0,00%

Determination Date: 14.03.2016
Payment Date: 07.04.2016
3 Month EURIBOR: -0,13300%
Servicer: BHW Bausparkasse AG
Reporting Date: 08.03.2016
Early Redemption Date: 07.01.2010

Pool Distribution by Outstanding Balance - 29.02.2016 -

Balance Bucket (€)	Aggregated Securitized Balance (Protected Amount)	Percent of Total Securitized Balance	Number of Reference Claims	Percent of Total Number of Reference	Weighted Average LTV	Percentage East Germany
< 10.000	3.436.383,25 €	3,19%	512	19,05%	28,07%	15,69%
>= 10.000 < 20.000	7.206.863,51 €	6,70%	497	18,49%	31,08%	17,60%
>= 20.000 < 30.000	8.551.944,53 €	7,95%	344	12,80%	32,69%	24,71%
>= 30.000 < 40.000	9.882.067,38 €	9,18%	283	10,53%	35,71%	26,33%
>= 40.000 < 50.000	11.269.252,26 €	10,47%	252	9,38%	38,09%	24,17%
>= 50.000 < 60.000	9.884.633,69 €	9,19%	180	6,70%	41,94%	32,65%
>= 60.000 < 70.000	10.336.918,81 €	9,61%	160	5,95%	46,70%	24,65%
>= 70.000 < 80.000	8.841.214,55 €	8,22%	118	4,39%	49,27%	28,42%
>= 80.000 < 90.000	7.790.510,60 €	7,24%	92	3,42%	49,37%	22,68%
>= 90.000 < 100.000	7.496.281,59 €	6,97%	79	2,94%	52,10%	31,67%
>= 100.000 < 110.000	4.079.433,32 €	3,79%	39	1,45%	56,12%	25,85%
>= 110.000 < 120.000	4.024.133,74 €	3,74%	35	1,30%	60,31%	14,42%
>= 120.000 < 130.000	4.379.174,10 €	4,07%	35	1,30%	55,93%	8,61%
>= 130.000 < 140.000	3.232.422,95 €	3,00%	24	0,89%	59,68%	12,28%
>= 140.000 < 150.000	1.155.912,01 €	1,07%	8	0,30%	65,26%	25,83%
>= 150.000 < 160.000	1.087.099,74 €	1,01%	7	0,26%	58,65%	28,08%
>= 160.000 < 170.000	823.353,27 €	0,77%	5	0,19%	51,46%	0,00%
>= 170.000 < 180.000	880.025,42 €	0,82%	5	0,19%	64,78%	20,42%
>= 180.000 < 190.000	185.067,08 €	0,17%	1	0,04%	61,00%	0,00%
>= 190.000 < 200.000	779.556,40 €	0,72%	4	0,15%	65,26%	0,00%
>= 200.000 < 210.000	204.266,09 €	0,19%	1	0,04%	62,00%	100,00%
>= 210.000 < 220.000	219.373,97 €	0,20%	1	0,04%	61,00%	0,00%
>= 220.000 < 230.000	0,00 €	0,00%	0	0,00%	0,00%	0,00%
>= 230.000 < 240.000	0,00 €	0,00%	0	0,00%	0,00%	0,00%
>= 240.000 < 250.000	246.442,85 €	0,23%	1	0,04%	68,00%	0,00%
>= 250.000 < 260.000	0,00 €	0,00%	0	0,00%	0,00%	0,00%
>= 260.000 < 270.000	0,00 €	0,00%	0	0,00%	0,00%	0,00%
>= 270.000 < 280.000	0,00 €	0,00%	0	0,00%	0,00%	0,00%
>= 280.000 < 290.000	0,00 €	0,00%	0	0,00%	0,00%	0,00%
>= 290.000 < 300.000	593.324,33 €	0,55%	2	0,07%	56,68%	0,00%
>= 300.000	1.020.459,04 €	0,95%	3	0,11%	73,90%	0,00%
TOTAL	107.606.114,48 €	100%	2.688	100%	45,07%	23,34%

Original weighted average current Outstanding Balance = 29.695,64 €
 Weighted average current Outstanding Balance = 40.032,04 €
 Maximum current Outstanding Balance = 371.601,54 €
 Minimum current Outstanding Balance = 1.880,07 €

BHW Bausparkasse AG

Pool Distribution by Region - 29.02.2016 -

Region	Aggregated Securitized Balance (Protected Amount)	Percent of Total Securitized Balance	Number of Reference Claims	Percent of Total Number of Reference	Weighted Average LTV
Schleswig Holstein	5.861.146,91 €	5,45%	181	6,73%	44,02%
Hamburg	1.520.343,01 €	1,41%	38	1,41%	32,75%
Niedersachsen	11.957.976,59 €	11,11%	359	13,36%	44,29%
Bremen	600.412,44 €	0,56%	23	0,86%	36,02%
Nordrhein-Westfalen	24.472.872,13 €	22,74%	654	24,33%	42,02%
Hessen	11.567.078,37 €	10,75%	255	9,49%	45,62%
Rheinland-Pfalz	6.252.672,98 €	5,81%	152	5,65%	43,47%
Baden-Württemberg	6.896.150,63 €	6,41%	158	5,88%	45,67%
Bayern	6.511.860,46 €	6,05%	149	5,54%	44,97%
Saarland	1.374.261,51 €	1,28%	43	1,60%	37,28%
Berlin	4.395.260,79 €	4,08%	60	2,23%	50,83%
Brandenburg	5.974.239,69 €	5,55%	127	4,72%	49,79%
Mecklenburg-Vorpommern	3.593.345,41 €	3,34%	80	2,98%	46,41%
Sachsen	6.021.270,81 €	5,60%	133	4,95%	49,79%
Sachsen-Anhalt	6.416.947,63 €	5,96%	165	6,14%	51,48%
Thüringen	2.776.841,91 €	2,58%	75	2,79%	44,07%
unknown	1.413.433,21 €	1,31%	36	1,34%	
TOTAL	107.606.114,48 €	100%	2.688	100%	45,07%

BHW Bausparkasse AG

Pool Distribution by LTV - 29.02.2016 -

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
> 0 < 5%	655.281,04 €	0,61%	98	3,65%	3,38%	6,44%
>= 5% < 10%	2.824.524,25 €	2,62%	215	8,00%	7,34%	8,10%
>= 10% < 15%	3.848.966,40 €	3,58%	190	7,07%	12,13%	10,75%
>= 15% < 20%	4.914.048,43 €	4,57%	175	6,51%	17,13%	17,13%
>= 20% < 25%	5.968.741,78 €	5,55%	192	7,14%	22,07%	16,10%
>= 25% < 30%	7.298.399,18 €	6,78%	190	7,07%	27,10%	22,57%
>= 30% < 35%	8.568.967,55 €	7,96%	203	7,55%	32,13%	16,82%
>= 35% < 40%	9.667.053,34 €	8,98%	204	7,59%	37,00%	25,29%
>= 40% < 45%	6.907.847,27 €	6,42%	153	5,69%	41,76%	22,15%
>= 45% < 50%	7.753.015,58 €	7,20%	166	6,18%	46,96%	26,56%
>= 50% < 55%	7.526.107,13 €	6,99%	153	5,69%	52,33%	30,40%
>= 55% < 60%	9.170.475,70 €	8,52%	175	6,51%	57,21%	22,54%
>= 60% < 65%	11.096.926,65 €	10,31%	188	6,99%	61,92%	28,61%
>= 65% < 70%	10.564.431,75 €	9,82%	179	6,66%	67,23%	28,09%
>= 70% < 75%	5.507.642,24 €	5,12%	108	4,02%	71,90%	33,14%
>= 75% < 80%	2.606.048,50 €	2,42%	42	1,56%	76,39%	21,28%
>= 80% < 85%	1.285.625,23 €	1,19%	20	0,74%	80,52%	22,99%
>= 85% < 90%	28.579,25 €	0,03%	1	0,04%	85,88%	0,00%
>= 90% < 95%	0,00 €	0,00%	0	0,00%	0,00%	0,00%
>= 95%	0,00 €	0,00%	0	0,00%	0,00%	0,00%
Brigde Collateral	339.272,53 €	0,32%	9	0,33%		
n.a. ¹⁾	1.074.160,68 €	1,00%	27	1,00%		
TOTAL	107.606.114,48 €	100%	2.688	100%	45,07%	23,34%

Original weighted average LTV = 53,18%
 Weighted average current LTV = 45,07%
 Maximum current LTV = 85,88%
 Minimum current LTV = 1,00%

¹⁾ Loans secured by substitutional collateral or temporary collateral

Pool Distribution by Interest Rate - 29.02.2016 -

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%	72.620.242,08 €	67,49%	1.322	49,18%	47,54%	23,77%
>= 4,25% < 4,50%	3.720.379,55 €	3,46%	60	2,23%	45,63%	32,38%
>= 4,50% < 4,75%	2.664.665,95 €	2,48%	53	1,97%	44,96%	43,45%
>= 4,75% < 5,00%	5.760.550,46 €	5,35%	120	4,46%	44,57%	24,57%
>= 5,00% < 5,25%	6.223.364,19 €	5,78%	253	9,41%	41,76%	21,39%
>= 5,25% < 5,50%	5.879.591,71 €	5,46%	314	11,68%	35,83%	21,07%
>= 5,50% < 5,75%	3.129.758,87 €	2,91%	140	5,21%	38,40%	12,20%
>= 5,75% < 6,00%	802.934,89 €	0,75%	34	1,26%	39,95%	10,87%
>= 6,00% < 6,25%	3.835.536,89 €	3,56%	238	8,85%	32,80%	14,17%
>= 6,25% < 6,50%	577.118,14 €	0,54%	31	1,15%	35,68%	9,80%
>= 6,50% < 6,75%	2.384.737,97 €	2,22%	122	4,54%	34,76%	18,01%
>= 6,75% < 7,00%	7.233,78 €	0,01%	1	0,04%	5,00%	0,00%
>= 7,00% < 7,25%	0,00 €	0,00%	0	0,00%	0,00%	0,00%
>= 7,25% < 7,50%	0,00 €	0,00%	0	0,00%	0,00%	0,00%
>= 7,50% < 7,75%	0,00 €	0,00%	0	0,00%	0,00%	0,00%
>= 7,75%	0,00 €	0,00%	0	0,00%	0,00%	0,00%
TOTAL	107.606.114,48 €	100%	2.688	100%	45,07%	23,34%

Original weighted average Interest Rate = 5,05%
 Weighted average current Interest Rate = 3,72%
 Maximum current Interest Rate = 6,80%
 Minimum current Interest Rate = 1,50%

BHW Bausparkasse AG

Pool Distribution by Prior Ranking Charges - 29.02.2016 -

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	7.784.532,48 €	7,23%	128	4,76%	0,00 €	39,96%	17,77%
Mortgages subject prior ranking charges	98.909.148,09 €	91,92%	2.524	93,90%	70.001.205,14 €	45,45%	23,76%
n.a.	912.433,91 €	0,85%	36	1,34%			
TOTAL	107.606.114,48 €	100%	2.688	100%	70.001.205,14 €	45,07%	23,34%

BHW Bausparkasse AG

Pool Distribution by Prior Ranking Charges (as adjusted) - 29.02.2016 -

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	81.560.295,77 €	75,80%	1.625	60,45%	0,00 €	43,45%	24,99%
Mortgages subject prior ranking charges	25.133.384,80 €	23,36%	1.027	38,21%	68.678.896,86 €	48,80%	18,00%
n.a.	912.433,91 €	0,85%	36	1,34%	0,00 €	0,00%	0,00%
TOTAL	107.606.114,48 €	100%	2.688	100%	68.678.896,86 €	44,71%	23,34%

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 - 29.02.2016 -

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	68.408.626,84	63,57%	1.754	65,25%	44,47%	26,96%
Two-Family House	12.921.658,22	12,01%	328	12,20%	40,76%	19,26%
Multi-Family House	5.103.496,90	4,74%	94	3,50%	41,75%	23,93%
Holiday Property	83.530,08	0,08%	2	0,07%	42,30%	96,06%
Prefabricated House (Fertighaus)	2.573.649,38	2,39%	43	1,60%	43,79%	23,85%
Apartment (Eigentumswohnung)	17.340.711,48	16,11%	428	15,92%	51,67%	11,81%
Building land	14.479,08	0,01%	1	0,04%	8,00%	0,00%
Other Properties	247.528,59	0,23%	2	0,07%	54,52%	0,00%
Unkown	912.433,91	0,85%	36	1,34%	0,00%	
TOTAL	107.606.114,48	100%	2.688	100%	45,07%	23,34%

BHW Bausparkasse AG

Pool Distribution by Employment Status - 29.02.2016 -

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	12.492.557,32	11,61%	364	13,54%	40,63%	20,16%
Public Sector Employees	12.190.112,35	11,33%	320	11,90%	44,29%	21,22%
Other Employees	54.018.890,01	50,20%	1.172	43,60%	48,02%	26,09%
Self-Employed	4.028.858,51	3,74%	87	3,24%	47,14%	28,25%
Other (Pensioners, Students, ...)	14.489.046,77	13,46%	473	17,60%	36,04%	13,08%
unknown	10.386.649,52	9,65%	272	10,12%	47,75%	27,73%
TOTAL	107.606.114,48	100%	2.688	100%	45,07%	23,34%

BHW Bausparkasse AG

Pool Distribution by Occupation Status - 29.02.2016 -

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	92.592.001,63	86,05%	2.322	86,38%	44,34%	22,39%
Non-Owner Occupied	14.463.934,30	13,44%	340	12,65%	49,80%	29,52%
unknown	550.178,55	0,51%	26	0,97%		
TOTAL	107.606.114,48	100%	2.688	100%	45,07%	23,34%

BHW Bausparkasse AG

Pool Distribution by Amortisation Type - 29.02.2016 -

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	107.606.114,48	100,00%	2.688	100,00%	45,07%	23,34%
Annuity	0,00	0,00%	0	0,00%	0,00%	0,00%
Amortising	0,00	0,00%	0	0,00%	0,00%	0,00%
TOTAL	107.606.114,48	100%	2.688	100%	45,07%	23,34%

BHW Bausparkasse AG

Pool Distribution by Seasoning - 29.02.2016 -

Seasoning (in months)	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
>= 0 <= 36	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 36 <= 39	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 39 <= 42	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 42 <= 45	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 45 <= 48	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 48 <= 51	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 51 <= 54	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 54 <= 57	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 57 <= 60	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 60 <= 63	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 63 <= 66	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 66 <= 69	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 69 <= 72	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 72 <= 75	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 75 <= 78	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 78 <= 81	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 81 <= 84	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 84 <= 87	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 87 <= 90	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 90 <= 93	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 93 <= 96	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 96 <= 99	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 99 <= 102	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 102 <= 105	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 105 <= 108	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 108 <= 111	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 111 <= 114	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 114 <= 117	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 117 <= 120	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 120 <= 123	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 123	0,00 €	0,00%	0	0,00%	0,00%	0,00%
TOTAL	107.606.114,48 €	100%	2.688	100%	45,07%	23,34%

Original weighted average current Seasoning = 26,69
 Weighted average current Seasoning = 146,67
 Maximum current Seasoning = 305,17
 Minimum current Seasoning = 133,97

BHW Bausparkasse AG

Pool Distribution by Remaining Term to next Reset Date - 29.02.2016 -

Next Reset Date (in months)	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
> 0 <= 24	26.471.206,73 €	24,60%	1.174	43,68%	38,58%	21,28%
> 24 <= 27	1.279.750,71 €	1,19%	39	1,45%	39,71%	16,31%
> 27 <= 30	2.399.384,83 €	2,23%	66	2,46%	38,51%	26,03%
> 30 <= 33	2.280.360,45 €	2,12%	59	2,19%	38,64%	22,94%
> 33 <= 36	4.118.354,14 €	3,83%	75	2,79%	48,98%	21,98%
> 36 <= 39	3.515.172,79 €	3,27%	73	2,72%	44,95%	32,75%
> 39 <= 42	8.680.486,61 €	8,07%	168	6,25%	44,00%	24,69%
> 42 <= 45	5.984.744,42 €	5,56%	128	4,76%	42,21%	18,22%
> 45 <= 48	3.101.012,04 €	2,88%	62	2,31%	45,52%	20,34%
> 48 <= 51	686.029,12 €	0,64%	17	0,63%	48,63%	53,86%
> 51 <= 54	486.121,86 €	0,45%	13	0,48%	51,33%	16,29%
> 54 <= 57	625.994,82 €	0,58%	14	0,52%	45,30%	15,41%
> 57 <= 60	781.251,58 €	0,73%	12	0,45%	56,50%	12,12%
> 60 <= 63	1.322.433,25 €	1,23%	21	0,78%	54,65%	39,74%
> 63 <= 66	2.418.586,55 €	2,25%	46	1,71%	50,62%	33,00%
> 66 <= 69	2.258.887,69 €	2,10%	40	1,49%	45,70%	28,30%
> 69 <= 72	2.342.949,96 €	2,18%	42	1,56%	49,11%	45,57%
> 72 <= 75	1.949.301,79 €	1,81%	34	1,26%	53,09%	21,33%
> 75 <= 78	2.716.267,47 €	2,52%	40	1,49%	47,56%	30,28%
> 78 <= 81	1.850.304,37 €	1,72%	31	1,15%	52,28%	18,98%
> 81 <= 84	1.265.329,68 €	1,18%	23	0,86%	51,22%	11,45%
> 84 <= 87	822.338,23 €	0,76%	14	0,52%	50,12%	4,36%
> 87 <= 90	2.524.511,20 €	2,35%	35	1,30%	51,55%	24,35%
> 90 <= 93	2.753.601,21 €	2,56%	42	1,56%	53,19%	32,93%
> 93 <= 96	4.553.758,89 €	4,23%	77	2,86%	52,68%	39,66%
> 96 <= 99	5.513.669,43 €	5,12%	83	3,09%	51,93%	22,85%
> 99 <= 102	7.480.006,59 €	6,95%	120	4,46%	47,17%	14,05%
> 102 <= 105	5.499.249,20 €	5,11%	101	3,76%	45,87%	17,41%
> 105 <= 108	1.790.634,99 €	1,66%	33	1,23%	36,66%	4,87%
> 108 <= 111	34.996,90 €	0,03%	2	0,07%	15,69%	53,74%
> 111 <= 114	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 114 <= 117	14.595,01 €	0,01%	1	0,04%	55,00%	0,00%
> 117 <= 120	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 120 <= 123	33.333,15 €	0,03%	1	0,04%	33,33%	0,00%
> 123 <= 126	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 126 <= 129	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 129 <= 132	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 132 <= 135	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 135	51.488,82 €	0,05%	2	0,07%	16,14%	49,36%
variable	0,00 €	0,00%	0	0,00%	0,00%	0,00%
TOTAL	107.606.114,48 €	100%	2.688	100%	45,07%	23,34%

Original weighted average current Term to Reset = 80,67
 Weighted average current Term to Reset = 53,05
 Maximum current Term to Reset = 202,00
 Minimum current Term to Reset = 0,03

BHW Bausparkasse AG