

Reporting Dates					
Report Date:	10-11-2017	Days in Interest Period:	92	Interest Payment Date:	10-11-2017
Reporting Period Start:	01-08-2017	Reporting Period End:	31-10-2017		
Interest Period Start:	10-08-2017	Interest Period End:	10-11-2017		

Issuance Details	Class Aa Notes (EUR)	Class Ab Notes (SEK)	Class Z Notes (SEK)
ISIN	XS0981862989	XS0981869646	XS0981871204
Stock Exchange Listing	Ireland	Ireland	Ireland
Original Ratings (S&P)	AAA(sf)	AAA(sf)	NR
Current Rating	AAA(sf)	AAA(sf)	NR
Original Balance	140 000 000 EUR	765 900 000 SEK	500 000 000 SEK
Current Balance	52 175 438 EUR	285 436 909 SEK	500 000 000 SEK
Step-Up Date	10-02-2019	10-02-2019	10-02-2019
Step-Up Margin	1.5x	1.5x	1.5x
Final Maturity Date	10-11-2055	10-11-2055	10-11-2055
Currency	EUR	SEK	SEK
Reference Rate	3M EURIBOR	3M STIBOR	3M STIBOR
Relevant Margin	1,450%	2,000%	3,750%
Day Count Convention	Actual/360	Actual/360	Actual/360
Coupon Reference Rate	-0,32800%	-0,42400%	-0,42400%
Current Coupon	1,12200%	1,57600%	3,32600%
FX Rate	8,815		

Note Classes	Balance @ 10-08-2017	Interest Paid in Period	Interest shortfall	Cumulative Interest Shortfall	Note Redemptions in Period	Balance @ 10-11-2017
Class Aa Notes (EUR)	52 175 438 EUR	-149 604 EUR			-3 020 184 EUR	49 155 253 EUR
Class Aa (EUR) Note Pool Factor	37,27%					309,50%
Class Ab Notes (SEK)	285 436 909 SEK	-1 149 613 SEK			-16 522 566 SEK	268 914 344 SEK
Class Ab (SEK) Note Pool Factor	37,27%					35,11%
Class Z Notes (SEK)	500 000 000 SEK	-4 249 889 SEK			0 SEK	500 000 000 SEK
Class Z (SEK) Note Pool Factor	100,00%					100,00%

Principal Deficiency Ledger (PDL)	Balance b/f 10-08-2017	Principal Losses	Excess Spread Applied	Reserve Fund Applied	Balance c/f 10-11-2017
Class A Principal Deficiency Ledger	0 EUR	0 EUR	0 EUR	0 EUR	0 EUR
Class Z Principal Deficiency Ledger	0 SEK	49 389 SEK	49 389 SEK	0 SEK	0 SEK

Subordinated Loan	Balance b/f 10-08-2017	Accrued Interest	Additions	Interest Paid	Principal Paid	Balance c/f 10-11-2017
Subordinated Loan	111 978 305 SEK	951 791 SEK	0 SEK	0 SEK	0 SEK	112 930 096 SEK

Other Balances	Balance b/f 10-08-2017	Released to AIDA	Received from AIDA	Balance c/f 10-11-2017
Reserve Fund	75 000 000 SEK	75 000 000 SEK	75 000 000 SEK	75 000 000 SEK

Step down loans (Loans eligible for Step Down Margin)	Initial Pool	Quarter Ending 31-07-2017	Quarter Ending 31-10-2017
Step down loans (% of outstanding principal balance)	42,8%	0,0%	0,0%

Pool Performance	Quarter ending 31-07-2017	Quarter ending 31-10-2017
Loans in Arrears		
Total number of loans	2 891	2 819
- Total number of loans in arrears (30-60 days)	19	19
- Total number of loans in arrears (60-90 days)	5	3
- Total number of loans in arrears (90+ days)	13	10
- Percentage of loans (by amount) in arrears (30-60 days)	0,88%	1,19%
- Percentage of loans (by amount) in arrears (60-90 days)	0,46%	0,09%
- Percentage of loans (by amount) in arrears (90+ days)	0,45%	0,40%
- Cancelled and sent to KFM*	1	1
- Registered with KFM*	1	1

(*KFM is the Swedish credit enforcement authority)

Pool Performance: Distribution of Loans						
Currently in Arrears	Months in Arrears	No. Of Loans	No. Of Properties	% of Total Properties	Current Principal Balance	% of Total
	Current	2 787	2 232	98,59%	1 263 063 502 SEK	98,3%
	>=1<2	19	19	0,84%	15 347 179 SEK	1,19%
	>=2<3	3	3	0,13%	1 159 280 SEK	0,09%
	>=3<4	1	1	0,04%	940 480 SEK	0,07%
	>=4<5	2	2	0,09%	364 317 SEK	0,03%
	>=5<6	0	0	0,00%	0 SEK	0,00%
	>=6<7	0	0	0,00%	0 SEK	0,00%
	>=7<8	0	0	0,00%	0 SEK	0,00%
	>=8<9	1	1	0,04%	754 005 SEK	0,06%
	>=9	6	6	0,27%	3 045 534 SEK	0,24%
	Total	2 819	2 264	100,0%	1 284 674 297 SEK	100,0%

Pool Performance	This Period	Last Period	Since Issue
Excess Spread after Principal Losses (pre payment of Class Z interest)	6 348 167 SEK	7 033 560 SEK	154 476 339 SEK
Excess Spread after Principal Losses (Annualised %) (pre payment of Class Z interest)	1,87%	1,94%	1,52%
Excess Spread after Principal Losses (post payment of Class Z interest)	2 098 278 SEK	3 044 629 SEK	82 272 656 SEK
Excess Spread after Principal Losses (Annualised %) (post payment of Class Z interest)	0,62%	0,84%	0,81%
Annualised Foreclosure Frequency by number of cases	0,97%	0,66%	7,12%
Gross Losses (inc. Principal, Interest & Fees)	49 389 SEK	619 426 SEK	7 859 938 SEK
Recoveries on previous Losses	-264 224 SEK	-27 146 SEK	-739 526 SEK
Net Losses (inc. Principal, Interest & Fees)	-214 835 SEK	619 426 SEK	7 120 412 SEK
Gross Losses (% of original principal balance)	-0,009%	0,025%	0,287%
Loss Severity	2,8%	30,2%	18,4%

Pool Performance	No. of Loans	Amount	No. of Loans	Amount
Possessions	Since issue		This period	
<i>Forced sales</i>				
Total Sold (original balance)	82	42 064 000 SEK	7	1 902 000 SEK
Total Sold (outstanding balance)	82	42 601 900 SEK	7	1 767 188 SEK
Gross Loss on Sale (inc. all fees & interest)	35	7 859 938 SEK	1	49 389 SEK

Pool Performance	This Period		Since Issue		
Mortgage Principal analysis	No. Of Loans	Amount	No. Of Loans	Amount	
Opening mortgage principal balance @	01-08-2017	2 891	1 325 721 511 SEK	4 673	2 500 000 000 SEK
Overfunded principal at issue					-21 305 327 SEK
Unscheduled Prepayments		-72	-36 636 702 SEK	-1 854	-1 119 539 806 SEK
Prepayments from Enforcements					
Scheduled Repayments			-4 410 511 SEK		-74 480 570 SEK
Closing mortgage principal balance @	31-10-2017	2 819	1 284 674 297 SEK	2 819	1 284 674 297 SEK
Annualised prepayment rate			10,9%		11,3%

Tests and Rating Triggers	Required	Current Long Term	Current Short Term	Passed	
Cash Reserve Account	Greater than or equal to	75 000 000 SEK	75 000 000 SEK	75 000 000 SEK	Yes
Minimum Floating Weighted Average Margin	Greater than or equal to	3,75%	3,75%	4,25%	Yes
Barclays Bank PLC	S&P LT<A / ST<A-1 or S&P LT<A+	A	A	A-1+	Yes
BNY Mellon Corporate Trustee Services Limited	S&P LT<A / ST<A-1 or S&P LT<A+	AA-	AA-	A-1+	Yes
Nordea Bank AB	S&P LT<A / ST<A-1 or S&P LT<A+	AA-	AA-	A-1+	Yes
Retention Statement (*)					Yes
Tests Passed					Yes

(*) Article 122a of the Capital Requirements Directive - Retention Statement
 Bluestep Bank AB as Mortgage Loan Seller retains on an ongoing basis a material net economic interest of not less than 5 percent of the nominal value of the securitisation in accordance with Article 122a of the Directive 2006/48/EC (as amended or as superseded from time to time, including as superseded by Articles 404-410 of Regulation (EU) No. 575/2013 of the European Parliament and of the Council of 21 June 2013 on prudential requirements for credit institutions and investment firms and amending Regulation (EU) No. 648/2012), referred to as the Capital Requirements Directive (but not any implementing rules or other measures adopted by any EEA State). As at the Closing Date, such material net economic interest comprised an interest in the first loss tranche within the meaning of Article 122a(1)(d). Such retention requirement was satisfied on the Closing Date by Bluestep Bank AB as Mortgage Loan Seller holding the Class Z Notes.

Principal Payments Applied			SEK	EUR
1	Aa Note Principal (EUR)		-26 622 925 SEK	-3 020 184 EUR
1	Ab Note Principal (SEK)		-16 522 566 SEK	
2	Z Note Principal (SEK)		0 SEK	

Priority of Payments			SEK	EUR
Available Interest Distribution Amount:			89 315 833 SEK	
1	Tax, annual filing fees and exempt company fees		-180 528 SEK	
2	Trustee Fees		0 SEK	
3	Agent Bank & Principal Paying Agent		0 SEK	
4	Cash Manager Fees		-30 000 SEK	
4	Servicer (including standby)		-390 035 SEK	
4	Bank fees		-165 414 SEK	
4	Corporate Service Provider		-129 260 SEK	
5	Expenses account to Float Amount		-500 000 SEK	
6	Interest Rate Swap Payment		-3 444 648 SEK	
7	Class Aa Interest Amount (EUR) to Currency Swap Provider		-1 928 778 SEK	-149 604 EUR
7	Class Ab Interest Amount (SEK)		-1 149 613 SEK	
8	Reduce debit balance Class A PDL		0 SEK	
9	General Reserve Account Required Balance		-75 000 000 SEK	
10	Reduce debit balance Class Z PDL		-49 389 SEK	
11	Post Step-up Date - Available Distribution Amount		0 SEK	
12	Class Z Interest Amount		-4 249 889 SEK	
13	*Prior to Step-up Date - Available Distribution Amount		-2 098 278 SEK	
14	Subordinated Loan Interest Amount		0 SEK	
15	Repayment of Subordinated Loan		0 SEK	
16	Subordinated Termination Amounts in respect of Swap Agreements		0 SEK	
17	Deferred Consideration		0 SEK	
Balance			0 SEK	
*amount used for amortisation on the Class A Notes				

Transaction Parties			
Party	S&P Rating	Transaction Role	Ratings Triggers
Bluestep Mortgage Securities No. 2 DAC		Issuer	
Bluestep Bank AB		Mortgage Loan Seller Class Z Note Holder Cash Manager Standby Servicer Subordinated Loan Facility Provider	
Bluestep Servicing AB		Servicer	
Emric Finance Process Outsourcing AB		Second Standby Servicer	
Barclays Bank PLC	A	Interest Rate Swap Provider	(1)
		Currency Swap Provider	
The Bank of New York Mellon, London Branch		Standby Cash Manager Principal Paying Agent Agent Bank	
		Swap Collateral Accounts Bank	(2)
BNY Mellon Corporate Trustee Services Limited	AA-	Trustee	
Nordea Bank AB	AA-	Issuer Accounts Bank	(3)
Structured Finance Management (Ireland) Limited		Corporate Services Provider	
Trigger Reference	Trigger Level	Consequence	
(1)	S&P LT<A / ST<A-1 or S&P LT<A+	Collateral posting, replacement of provider or guarantee by entity with required rating	
(2)	S&P LT<A / ST<A-1 or S&P LT<A+	Replacement of swap collateral accounts bank or guarantee by entity with required rating	
(3)	S&P LT<A / ST<A-1 or S&P LT<A+	Replacement of issuer accounts bank or guarantee by entity with required rating	

Contact Details	
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Stratification Tables

Current Loan Size	Current				At Cut-Off			
	Balance	% Balance	No. of Properties	% No.	Balance	% Balance	No. of Property	% No.
0-200	30 241 378	2,35%	212	9,36%	62 643 862	2,53%	395	10,42%
200-300	61 343 852	4,78%	271	11,97%	120 316 850	4,85%	466	12,30%
300-400	101 527 159	7,90%	321	14,18%	172 342 973	6,95%	491	12,96%
400-500	124 773 788	9,71%	306	13,52%	201 110 158	8,11%	447	11,79%
500-750	306 912 391	23,89%	548	24,20%	513 171 634	20,70%	843	22,24%
750-1,000	223 529 718	17,40%	284	12,54%	418 089 969	16,87%	486	12,82%
1,000-1,500	241 896 366	18,83%	218	9,63%	511 410 326	20,63%	425	11,21%
1,500-2,000	109 327 297	8,51%	69	3,05%	253 596 800	10,23%	149	3,93%
2,000-2,500	57 129 395	4,45%	27	1,19%	127 387 747	5,14%	58	1,53%
2,500-3,000	12 582 153	0,98%	5	0,22%	45 428 313	1,83%	17	0,45%
3,000-3,500	2 937 395	0,23%	1	0,04%	9 345 129	0,38%	3	0,08%
3,500-4,000	3 359 656	0,26%	1	0,04%	21 987 353	0,89%	6	0,16%
4,000-5,000	-	0,00%	-	0,00%	12 262 596	0,49%	3	0,08%
>5,000	9 113 750	0,71%	1	0,04%	9 600 962	0,39%	1	0,03%
Total	1 284 674 297	100,00%	2 264	100,00%	2 478 694 673	100,00%	3 790	100,00%
Product	Balance	% Balance	No. of Loans	% No.	Balance	% Balance	No. of Loans	% No.
Variable	233 097 100	18,14%	550	19,51%	357 549 875	14,42%	758	16,22%
Fixed 1 yr	140 401 963	10,93%	240	8,51%	96 051 902	3,88%	163	3,49%
Fixed 3 yr	810 905 015	63,12%	1 762	62,50%	1 824 292 869	73,60%	3 300	70,62%
Fixed 5 yr	100 270 220	7,81%	267	9,47%	200 800 027	8,10%	452	9,67%
Total	1 284 674 297	100,00%	2 819	100,00%	2 478 694 673	100,00%	4 673	100,00%
Original LTV	Balance	% Balance	No. of Properties	% No.	Balance	% Balance	No. of Properties	% No.
<10	2 255 082	0,18%	15	0,66%	5 334 970	0,22%	28	0,74%
10-20	10 507 454	0,82%	45	1,99%	20 063 346	0,81%	81	2,14%
20-30	28 308 944	2,20%	78	3,45%	47 977 580	1,94%	138	3,64%
30-40	39 873 481	3,10%	137	6,05%	66 156 402	2,67%	200	5,28%
40-50	46 223 843	3,60%	114	5,04%	87 275 715	3,52%	201	5,30%
50-60	77 171 358	6,01%	169	7,46%	134 740 950	5,44%	262	6,91%
60-70	162 902 399	12,68%	291	12,85%	339 359 411	13,69%	485	12,80%
70-80	389 292 183	30,30%	653	28,84%	764 623 523	30,85%	1 104	29,13%
80-90	528 139 554	41,11%	762	33,66%	1 013 162 777	40,87%	1 291	34,06%
90-100	-	0,00%	-	0,00%	-	0,00%	-	0,00%
Total	1 284 674 297	100,00%	2 264	100,00%	2 478 694 673	100,00%	3 790	100,00%
Current LTV	Balance	% Balance	No. of Properties	% No.	Balance	% Balance	No. of Properties	% No.
<10	1 852 098	0,14%	13	0,57%	5 334 970	0,22%	28	0,74%
10-20	12 138 082	0,94%	50	2,21%	20 063 346	0,81%	81	2,14%
20-30	31 950 071	2,49%	87	3,84%	47 977 580	1,94%	138	3,64%
30-40	47 843 334	3,72%	155	6,85%	66 156 402	2,67%	200	5,28%
40-50	74 999 393	5,84%	163	7,20%	87 275 715	3,52%	201	5,30%
50-60	102 579 616	7,98%	200	8,83%	134 740 950	5,44%	262	6,91%
60-70	241 207 833	18,78%	412	18,20%	339 359 411	13,69%	485	12,80%
70-80	496 600 134	38,66%	819	36,17%	764 623 523	30,85%	1 104	29,13%
80-90	275 503 736	21,45%	365	16,12%	1 013 162 777	40,87%	1 291	34,06%
90-100	-	0,00%	-	0,00%	-	0,00%	-	0,00%
Total	1 284 674 297	100,00%	2 264	100,00%	2 478 694 673	100,00%	3 790	100,00%
Original Term (months)	Balance	% Balance	No. of Loans	% No.	Balance	% Balance	No. of Loans	% No.
> 300 and <= 360	149 011 620	11,60%	448	15,89%	324 099 798	13,08%	809	17,31%
> 360 and <= 420	42 983 171	3,35%	91	3,23%	80 024 423	3,23%	148	3,17%
> 420 and <= 480	1 092 437 238	85,04%	2 279	80,84%	2 074 312 603	83,69%	3 715	79,50%
> 480	242 268	0,02%	1	0,04%	257 850	0,01%	1	0,02%
Total	1 284 674 297	100,00%	2 819	100,00%	2 478 694 673	100,00%	4 673	100,00%
Min	229				277			
Max	419				467			
WAvg	371				421			
Remaining Term (months)	Balance	% Balance	No. of Loans	% No.	Balance	% Balance	No. of Loans	% No.
<=240	10 235 559	0,80%	32	1,14%	-	0,00%	-	0,00%
> 240 and <= 300	141 133 085	10,99%	423	15,01%	38 871 604	1,57%	114	2,44%
> 300 and <= 360	281 472 680	21,91%	694	24,62%	290 312 664	11,71%	708	15,15%
> 360 and <= 420	851 832 973	66,31%	1 670	59,24%	712 830 649	28,76%	1 583	33,88%
> 420 and <= 480	-	0,00%	-	0,00%	1 436 679 755	57,96%	2 268	48,53%
Total	1 284 674 297	100,00%	2 819	100,00%	2 478 694 673	100,00%	4 673	100,00%
Min	229				277			
Max	419				467			
WAvg	371				421			

Stratification Tables

	Current				At Cut-Off			
	Balance	% Balance	No. of Loans	% No.	Balance	% Balance	No. of Loans	% No.
Interest Rate (All loans)								
< 4%	329 377 103	25,64%	791	28,06%	38 708 499	1,56%	89	1,90%
4 - 5.9%	834 986 449	65,00%	1 751	62,11%	923 778 224	37,27%	1 928	41,26%
6 - 7.9%	93 744 544	7,30%	203	7,20%	920 427 362	37,13%	1 426	30,52%
8 - 9.9%	25 427 056	1,98%	67	2,38%	489 105 246	19,73%	895	19,15%
10 - 11.9%	1 139 145	0,09%	7	0,25%	101 314 556	4,09%	300	6,42%
>= 12%	-	0,00%	-	0,00%	5 360 785	0,22%	35	0,75%
Total	1 284 674 297	100,00%	2 819	100,00%	2 478 694 673	100,00%	4 673	100,00%
Min	1,58 %				3,19 %			
Max	11,05 %				12,95 %			
WAvg	4,45%				6,76%			
Interest Rate (Fixed loans)								
< 4%	208 302 867	19,81%	505	22,26%	3 829 659	0,18%	13	0,33%
4 - 5.9%	745 521 185	70,90%	1 540	67,87%	655 332 378	30,90%	1 364	34,84%
6 - 7.9%	75 321 343	7,16%	161	7,10%	886 024 555	41,77%	1 354	34,58%
8 - 9.9%	21 522 865	2,05%	57	2,51%	472 221 708	22,26%	859	21,94%
10 - 11.9%	908 938	0,09%	6	0,26%	98 375 713	4,64%	290	7,41%
>= 12%	-	0,00%	-	0,00%	5 360 785	0,25%	35	0,89%
Total	1 051 577 198	100,00%	2 269	100,00%	2 121 144 798	100,00%	3 915	100,00%
Min	2,15 %				3,75 %			
Max	10,70 %				12,95 %			
WAvg	4,58%				7,01%			
Interest Rate (Var loans)								
< 4%	121 074 236	51,94%	286	52,00%	34 878 840	9,75%	76	10,03%
4 - 5.9%	89 465 264	38,38%	211	38,36%	268 445 846	75,08%	564	74,41%
6 - 7.9%	18 423 202	7,90%	42	7,64%	34 402 807	9,62%	72	9,50%
8 - 9.9%	3 904 191	1,67%	10	1,82%	16 883 538	4,72%	36	4,75%
10 - 11.9%	230 207	0,10%	1	0,18%	2 938 843	0,82%	10	1,32%
>= 12%	-	0,00%	-	0,00%	-	0,00%	-	0,00%
Total	233 097 100	100,00%	550	100,00%	357 549 875	100,00%	758	100,00%
Min	1,58 %				3,19 %			
Max	11,05 %				11,98 %			
WAvg	3,84%				5,27%			
Region								
Blekinge	15 213 731	1,18%	32	1,41%	23 360 744	0,94%	46	1,21%
Dalarnas	41 080 734	3,20%	89	3,93%	65 188 130	2,63%	131	3,46%
Gotlands	12 413 474	0,97%	18	0,80%	17 926 199	0,72%	25	0,66%
Gävleborgs	41 691 087	3,25%	90	3,98%	72 234 451	2,91%	138	3,64%
Hallands	24 971 133	1,94%	37	1,63%	48 605 418	1,96%	65	1,72%
Jämtlands	12 462 828	0,97%	34	1,50%	23 037 020	0,93%	55	1,45%
Jönköpings	39 850 119	3,10%	80	3,53%	54 317 944	2,19%	103	2,72%
Kalmar	31 953 390	2,49%	74	3,27%	40 924 660	1,65%	92	2,43%
Kronobergs	18 584 629	1,45%	36	1,59%	27 999 720	1,13%	50	1,32%
Norrbottnens	21 384 428	1,66%	50	2,21%	32 061 526	1,29%	71	1,87%
Skåne	220 958 771	17,20%	389	17,18%	382 863 721	15,45%	614	16,20%
Stockholms	339 522 306	26,43%	448	19,79%	893 164 469	36,03%	1 007	26,57%
Södermanlands	25 238 777	1,96%	45	1,99%	49 910 472	2,01%	77	2,03%
Uppsala	58 572 937	4,56%	101	4,46%	106 343 378	4,29%	165	4,35%
Värmlands	44 446 560	3,46%	102	4,51%	68 337 716	2,76%	151	3,98%
Västerbottens	21 631 103	1,68%	47	2,08%	34 827 105	1,41%	69	1,82%
Västernorrlands	31 713 885	2,47%	84	3,71%	48 201 981	1,94%	113	2,98%
Västmanlands	40 585 247	3,16%	72	3,18%	68 423 632	2,76%	119	3,14%
Västra Götalands	158 061 097	12,30%	285	12,59%	291 946 401	11,78%	474	12,51%
Örebro	38 651 662	3,01%	74	3,27%	53 372 659	2,15%	102	2,69%
Östergötlands	45 686 399	3,56%	77	3,40%	75 647 328	3,05%	123	3,25%
Total	1 284 674 297	100,00%	2 264	100,00%	2 478 694 673	100,00%	3 790	100,00%
Income Type								
Purchase	344 935 040	26,85%	508	18,02%	802 825 800	32,39%	1 027	21,98%
Remortgage	939 739 257	73,15%	2 311	81,98%	1 675 868 873	67,61%	3 646	78,02%
Total	1 284 674 297	100,00%	2 819	100,00%	2 478 694 673	100,00%	4 673	100,00%
Repayment Type								
Interest Only	40 373 771	3,14%	75	2,66%	68 787 365	2,78%	113	2,42%
Repayment	1 244 300 526	96,86%	2 744	97,34%	2 409 907 308	97,22%	4 560	97,58%
Total	1 284 674 297	100,00%	2 819	100,00%	2 478 694 673	100,00%	4 673	100,00%
Property Type								
TOR	372 789 211	29,02%	736	32,51%	940 716 940	37,95%	1 537	40,55%
Villa	911 885 086	70,98%	1 528	67,49%	1 537 977 733	62,05%	2 253	59,45%
Total	1 284 674 297	100,00%	2 264	100,00%	2 478 694 673	100,00%	3 790	100,00%