



PB Domicilio 2007-1 Limited - Investor Notification
Early Redemption Notification



Determination Date :	20.09.2016	
Reference Period :	01.06.2016	- 31.08.2016
Interest Period on Notes :	07.07.2016	- 06.10.2016
Fixed Euribor :	-0,29200%	

The Bank and Servicer

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Remittance Information

Currency: EUR

PB Domicilio 2007-1 Limited

Reference Pool Servicer: BHW

Reason for Early Redemption: Payment Date falling in January 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 Nominal Balance	1.486.140.274,22	
Initial aggregate principal balance of the building savings account	97.503.463,77	
Initial Aggregate Principal Balance		1.388.636.810,45
Beginning Aggregate Principal Balance		324.373.594,82
Scheduled principal received	12.000.353,52	
Unscheduled principal received / prepayments	6.608.145,98	
thereof Removals	0,00	
Total principal available for distribution		18.608.499,50
Current period Realised Loss (full allocation to Excess Spread Ledger, therefore no effect on the calculation of net principal repayment)	0,00	
Cumulative Realised Loss (fully allocated to the Excess Spread Ledger)	590.076,23	
Current period Unjustified Loss/Late Recoveries	0,00	
Current period reverse of previous reduction of the Note Principal Amount	0,00	
Net principal repayment		18.608.499,50
Ending Aggregate Principal Balance		305.765.095,32
CPR	8,40%	
Remittance Excess Spread Amount/Ledger		
Ending Aggregate Nominal Balance	368.086.023,94	
Aggregate Outstanding Nominal Amount of cumulative Defaulted Reference Claims	55.439.777,64	
		312.646.246,30
Excess Spread Amount (the Excess Spread Amount will only be credited to the Excess Spread Ledger until the Excess Spread Ledger has reached the max. permitted amount)		399.492,43
Excess Spread Ledger before Realised Loss Allocation		9.200.000,00
Current Realised Loss	0,00	
Excess Spread Ledger after Realised Loss Allocation		9.200.000,00

Remittance Realised Loss		
Number and Protected Amount, Accrued Interest , Enforcement Costs of Loans	0,00	0,00
Foreclosure Proceeds	0,00	
Prior Ranking Loans	0,00	
Realised Loss		0,00

Reference Pool Information			
Bullet and Annuity Loans (Bausparsofortdarlehen, Tilgungshypotheken)			
Beginning number of Reference Claims			8.765
Current period number of Reference Claims paid in full	-274		
Current period number of Removals	0		
Aggregated number of Reference Claims paid in full / Removals			-274
Added Loans *			-4
Ending Number of Reference Claims			8.487

* in case loan was splitted

Delinquency Status			
	Number of Reference Claims	Protected Amount	Overdue Payments
0 months in arrears	7.336	248.669.592,38	n.a.
0,01 - 1 months in arrears	456	11.760.959,73	56.906,84
>1 - 1,99 months in Arrears	338	11.479.887,74	150.936,75
2 - 2,99 months in Arrears	60	3.468.821,06	66.750,34
3 - 3,99 months in Arrears	30	1.588.739,24	42.195,88
4 - 4,99 months in Arrears	24	1.619.788,73	55.018,98
5 - 5,99 months in Arrears	10	835.114,44	37.424,85
6 - 11,99 months in Arrears	33	2.170.430,37	180.755,10
12+ months in Arrears	199	24.162.436,95	8.753.989,41
Delinquencies (greater 3 months)	296	30.376.509,73	9.069.384,22
Subtotal	296	30.376.509,73	9.069.384,22
Bankruptcy	1	9.324,68	0,00
Total	297	30.385.834,41	9.069.384,22

Defaulted Reference Claims			
	Number of Reference Claims	Protected Amount	Overdue Payments
Current period Defaulted Reference Claims	19	1.102.103,57	43.602,34
Cumulative Defaulted Reference Claims	631	47.759.131,17	9.139.035,66
thereof normal performing again*	156	7.721.616,64	

Overdue Reference Claim			
	Number of Reference Claims	Protected Amount	Overdue Payments
Overdue Reference Claims	648	48.575.553,99	9.173.287,18

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

Determination Date: 20.09.2016
 Payment Date: 07.10.2016
 3 Month EURIBOR: -0.2920%

Interest Distribution

Currency: EUR

Credit Linked Notes PB Domicilio 2007-1 Limited Statement to CLN Noteholders

Class	Beginning Class Principal Amount	Number of Notes	Spread over 3 Month Euribor	Interest Rate	Interest per Note	Total Interest Distribution	Legal Maturity
A1+	79.121,96	10	0,3500%	0,0580%	1,17 €	11,70 €	January 2033
A2+	500.000,00	10	0,3500%	0,0580%	7,41 €	74,10 €	January 2033
B	38.300.000,00	383	0,3500%	0,0580%	14,82 €	5.676,06 €	January 2033
C	13.400.000,00	134	0,4800%	0,1880%	48,04 €	6.437,36 €	January 2033
D	11.200.000,00	112	0,9000%	0,6080%	155,38 €	17.402,56 €	January 2033
E	5.700.000,00	57	3,0000%	2,7080%	692,04 €	39.446,28 €	January 2033
Totals	69.179.121,96					69.048,06	

Triggers:

- 1) Time Call: January 2013
- 2) Clean up call: Reduction of Aggregate Principal Balance of the Reference Claims to less than 10% of the Initial Aggregate Principal Balance.
- 3) Occurance of a Regulatory Event
- 4) Occurance of an Issuer Event of Default
- 5) Occurance of a Bank Event of Default

Determination Date:	20.09.2016	Current Interest Period	
Payment Date:	07.10.2016	Beginning	Ending
3 Month EURIBOR:	-0,29200%	07.07.2016	06.10.2016
Number of days (act):	92		
Servicer:	BHW Bausparkasse AG		
Reporting Date:	15.09.2016		
Early Redemption Date	07.10.2016		

Principal Reduction
Currency: EUR

Credit Linked Notes PB Domicilio 2007-1
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 Recoveries	Realised Loss	Ending Class Principal Amount	Ending Percentage
A1+ Senior Tranche	1.263.836.810,45	61,66%	199.994.472,86	11.995.607,81	6.605.532,69	181.393.332,36	199.994.472,86	0,00	0,00	0,00	0,00%
A2+ Senior Tranche	55.200.000,00	17,02%	55.200.000,00	0,00	0,00	55.200.000,00	55.200.000,00	0,00	0,00	0,00	0,00%
A1+	500.000,00	0,02%	79.121,96	4.745,71	2.613,29	71.762,96	79.121,96	0,00	0,00	0,00	0,00%
A2+	500.000,00	0,15%	500.000,00	0,00	0,00	500.000,00	500.000,00	0,00	0,00	0,00	0,00%
B	38.300.000,00	11,81%	38.300.000,00	0,00	0,00	29.224.446,01	29.224.446,01	0,00	0,00	9.075.553,99	23,05%
C	13.400.000,00	4,13%	13.400.000,00	0,00	0,00	0,00	0,00	0,00	0,00	13.400.000,00	34,03%
D	11.200.000,00	3,45%	11.200.000,00	0,00	0,00	0,00	0,00	0,00	0,00	11.200.000,00	28,44%
E	5.700.000,00	1,76%	5.700.000,00	0,00	0,00	0,00	0,00	0,00	0,00	5.700.000,00	14,48%
Totals	1.388.636.810,45	100%	324.373.594,82	12.000.353,52	6.608.145,98	266.389.541,33	284.998.040,83	0,00	0,00	39.375.553,99	100%

Credit Enhancement (based on Ending Class Principal Amount)			
Class	Initial Percentage	Beginning Percentage	Ending Percentage
A1+	4,98%	21,30%	100,00%
A2+	4,94%	21,15%	100,00%
B	2,18%	9,34%	76,95%
C	1,22%	5,21%	42,92%
D	0,41%	1,76%	14,48%
E	0,00%	0,00%	0,00%

Determination Date: 20.09.2016
Payment Date: 07.10.2016
3 Month EURIBOR: -0,29200%
Servicer: BHW Bausparkasse AG
Reporting Date: 15.09.2016
Early Redemption Date: 07.10.2016

Distribution Summary
Currency: EUR

Credit Linked Notes PB Domicilio 2007-1 Limited
Statement to CLN Noteholders

Class	Initial Class Principal Amount	Class Principal Amount before Distribution	Current Interest Rate	Principal Distribution	Interest Distribution	Final Payment/ Deferred Redemption	Reduction of Class Principal Amount	Class Principal Amount after Distribution	WKN	ISIN
A1+	500.000,00	79.121,96	0,0580%	79.121,96	11,70	79.133,66	0,00	0,00	A0NYWL	DE000A0NYWL2
A2+	500.000,00	500.000,00	0,0580%	500.000,00	74,10	500.074,10	0,00	0,00	A0NYWM	DE000A0NYWM0
B	38.300.000,00	38.300.000,00	0,0580%	29.224.446,01	5.676,06	29.230.122,07	0,00	9.075.553,99	A0NYWN	DE000A0NYWN8
C	13.400.000,00	13.400.000,00	0,1880%	0,00	6.437,36	6.437,36	0,00	13.400.000,00	A0NYWP	DE000A0NYWP3
D	11.200.000,00	11.200.000,00	0,6080%	0,00	17.402,56	17.402,56	0,00	11.200.000,00	A0NYWQ	DE000A0NYWQ1
E	5.700.000,00	5.700.000,00	2,7080%	0,00	39.446,28	39.446,28	0,00	5.700.000,00	A0NYWR	DE000A0NYWR9
Totals CLN	69.600.000,00	69.179.121,96		29.803.567,97	69.048,06	29.872.616,03	0,00	39.375.553,99		

Amounts per Unit (50.000 / 100.000)								Rating of the Notes	
Class	Note Principal Amount before Distribution	Principal Distribution	Interest Distribution	Final Payment/ Deferred Redemption	Reduction of Note Principal Amount	Note Principal Amount after Distribution	Legal Maturity	S&P	
								Initial	Current
A1+	7.912,20	7.912,20	1,17	7.913,37	0,00	0,00	07.01.2033	AAA	BBB+
A2+	50.000,00	50.000,00	7,41	50.007,41	0,00	0,00	07.01.2033	AAA	BBB+
B	100.000,00	76.304,04	14,82	76.318,86	0,00	23.695,96	07.01.2033	AA	BBB+
C	100.000,00	0,00	48,04	48,04	0,00	100.000,00	07.01.2033	A	BBB+
D	100.000,00	0,00	155,38	155,38	0,00	100.000,00	07.01.2033	BBB	NR
E	100.000,00	0,00	692,04	692,04	0,00	100.000,00	07.01.2033	BB	NR

Determination Date: 20.09.2016
Payment Date: 07.10.2016
3 Month EURIBOR: -0,29200%
Servicer: BHW Bausparkasse AG
Reporting Date: 15.09.2016

Pool Distribution by Loan Purpose - 31.08.2016 -

Loan Purpose	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 South Italy
SCIP-Program (Privatisations)	123.386.851,21 €	40,35%	6.460	76,12%	28,97%	1,02%
Other loans	182.378.244,11 €	59,65%	2.027	23,88%	48,78%	10,60%
TOTAL	305.765.095,32 €	100,00%	8.487	100,00%	40,79%	6,74%

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Pool Distribution by Outstanding Balance - 31.08.2016 -

Balance Bucket (€)	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 South Italy
<= 10.000	14.964.529,54 €	4,89%	3.137	36,96%	22,80%	1,19%
> 10.000 <= 20.000	13.245.564,99 €	4,33%	894	10,53%	21,89%	2,44%
> 20.000 <= 30.000	24.899.689,63 €	8,14%	1.004	11,83%	24,60%	1,87%
> 30.000 <= 40.000	27.741.881,42 €	9,07%	794	9,36%	30,57%	3,29%
> 40.000 <= 50.000	24.518.343,34 €	8,02%	549	6,47%	33,62%	6,57%
> 50.000 <= 60.000	22.677.514,83 €	7,42%	413	4,87%	36,97%	6,80%
> 60.000 <= 70.000	19.057.752,25 €	6,23%	293	3,45%	39,99%	7,45%
> 70.000 <= 80.000	23.468.161,34 €	7,68%	313	3,69%	44,02%	10,02%
> 80.000 <= 90.000	19.199.350,87 €	6,28%	227	2,67%	46,33%	10,04%
> 90.000 <= 100.000	15.378.838,94 €	5,03%	163	1,92%	46,75%	7,33%
> 100.000 <= 110.000	16.798.670,62 €	5,49%	160	1,89%	48,96%	8,68%
> 110.000 <= 120.000	14.792.414,84 €	4,84%	129	1,52%	50,80%	10,21%
> 120.000 <= 130.000	11.217.444,86 €	3,67%	90	1,06%	51,66%	10,99%
> 130.000 <= 140.000	7.802.891,65 €	2,55%	58	0,68%	51,75%	6,98%
> 140.000 <= 150.000	7.894.645,63 €	2,58%	54	0,64%	53,01%	9,84%
> 150.000 <= 160.000	7.422.483,14 €	2,43%	48	0,57%	55,98%	9,76%
> 160.000 <= 170.000	6.065.839,24 €	1,98%	37	0,44%	56,30%	5,39%
> 170.000 <= 180.000	3.676.585,58 €	1,20%	21	0,25%	50,58%	4,91%
> 180.000 <= 190.000	4.261.921,53 €	1,39%	23	0,27%	54,24%	12,44%
> 190.000 <= 200.000	3.324.516,77 €	1,09%	17	0,20%	52,25%	0,00%
> 200.000 <= 250.000	7.900.695,85 €	2,58%	35	0,41%	54,48%	5,50%
> 250.000 <= 300.000	3.772.698,81 €	1,23%	14	0,16%	55,70%	0,00%
> 300.000 <= 350.000	1.909.482,22 €	0,62%	6	0,07%	58,43%	0,00%
> 350.000 <= 400.000	2.274.026,27 €	0,74%	6	0,07%	55,64%	0,00%
> 400.000 <= 500.000	499.860,80 €	0,16%	1	0,01%	80,00%	0,00%
> 500.000 <= 600.000	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 600.000 <= 700.000	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 700.000 <= 800.000	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 800.000 <= 900.000	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 900.000 <= 1.000.000	999.290,36 €	0,33%	1	0,01%	68,28%	100,00%
> 1.000.000	0,00 €	0,00%	0	0,00%	0,00%	0,00%
TOTAL	305.765.095,32 €	100%	8.487	100%	40,79%	6,74%

Original weighted average current Outstanding Balance = 65.685,91 €
 Weighted average current Outstanding Balance = 36.027,46 €
 Maximum current Outstanding Balance = 999.290,36 €
 Minimum current Outstanding Balance = 102,55 €

BHW Bausparkasse AG

Pool Distribution by Region - 31.08.2016 -

Region	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 South Italy
Abruzzo	3.063.094,90 €	1,00%	95	1,12%	43,45%	0,00%
Basilicata	45.962,45 €	0,02%	1	0,01%	51,15%	100,00%
Calabria	683.340,82 €	0,22%	7	0,08%	45,72%	100,00%
Campania	5.951.270,72 €	1,95%	122	1,44%	46,98%	100,00%
Emilia-Romagna	10.274.233,06 €	3,36%	158	1,86%	52,10%	0,00%
Friuli-Venezia-Giulia	1.332.461,79 €	0,44%	103	1,21%	32,28%	0,00%
Lazio	197.649.743,05 €	64,64%	5.473	64,49%	38,81%	0,00%
Liguria	1.611.660,22 €	0,53%	47	0,55%	38,95%	0,00%
Lombardia	36.934.680,65 €	12,08%	1.313	15,47%	40,23%	0,00%
Marche	1.559.911,45 €	0,51%	26	0,31%	44,38%	0,00%
Molise	486.273,88 €	0,16%	9	0,11%	42,85%	100,00%
Piemonte	7.249.445,06 €	2,37%	154	1,81%	50,28%	0,00%
Puglia	1.228.741,94 €	0,40%	18	0,21%	48,98%	100,00%
Sardegna	11.403.395,03 €	3,73%	140	1,65%	52,56%	100,00%
Sicilia	802.046,40 €	0,26%	13	0,15%	48,70%	100,00%
Toscana	10.820.528,53 €	3,54%	366	4,31%	35,91%	0,00%
Trentino-Alto-Adige	1.124.780,55 €	0,37%	30	0,35%	45,69%	0,00%
Umbria	3.276.520,06 €	1,07%	89	1,05%	48,49%	0,00%
Valle D'Aosta	243.624,40 €	0,08%	3	0,04%	43,71%	0,00%
Veneto	10.023.380,36 €	3,28%	320	3,77%	46,23%	0,00%
TOTAL	305.765.095,32 €	100%	8.487	100%	40,79%	6,74%

BHW Bausparkasse AG

Pool Distribution by LTV - 31.08.2016 -

LTV Bucket	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 South Italy
> 0 <= 5%	2.427.423,22 €	0,79%	723	8,52%	3,44%	0,00%
> 5% <= 10%	4.489.412,67 €	1,47%	549	6,47%	7,73%	4,81%
> 10% <= 15%	7.397.372,48 €	2,42%	431	5,08%	12,72%	3,35%
> 15% <= 20%	15.702.068,04 €	5,14%	658	7,75%	17,74%	2,09%
> 20% <= 25%	31.149.044,43 €	10,19%	1.416	16,68%	23,12%	2,23%
> 25% <= 30%	28.381.439,47 €	9,28%	1.093	12,88%	27,55%	3,72%
> 30% <= 35%	29.469.562,47 €	9,64%	946	11,15%	32,70%	4,38%
> 35% <= 40%	28.718.662,81 €	9,39%	725	8,54%	37,17%	4,56%
> 40% <= 45%	29.004.511,04 €	9,49%	529	6,23%	42,56%	7,17%
> 45% <= 50%	37.595.402,01 €	12,30%	525	6,19%	47,55%	6,17%
> 50% <= 55%	38.861.225,97 €	12,71%	411	4,84%	52,56%	6,73%
> 55% <= 60%	18.986.923,61 €	6,21%	199	2,34%	57,52%	17,28%
> 60% <= 65%	11.778.776,03 €	3,85%	106	1,25%	62,07%	13,61%
> 65% <= 70%	6.291.067,88 €	2,06%	56	0,66%	67,40%	27,73%
> 70% <= 75%	3.556.404,03 €	1,16%	36	0,42%	72,43%	7,18%
> 75% <= 80%	11.955.799,16 €	3,91%	84	0,99%	79,70%	13,04%
unknown						
TOTAL	305.765.095,32 €	100%	8.487	100%	40,79%	6,74%

Original weighted average LTV = 51,10%
 Weighted average current LTV = 40,79%
 Maximum current LTV = 80,00%
 Minimum current LTV = 0,06%

BHW Bausparkasse AG

Pool Distribution by DTI - 31.08.2016 -

DTI Bucket	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 South Italy
> 0 <= 10%	2.658.529,64 €	0,87%	147	1,73%	31,71%	1,18%
> 10% <= 20%	17.583.863,36 €	5,75%	987	11,63%	29,88%	4,39%
> 20% <= 25%	19.698.352,31 €	6,44%	883	10,40%	33,04%	3,04%
> 25% <= 30%	28.110.322,39 €	9,19%	1.062	12,51%	35,49%	5,03%
> 30% <= 35%	33.496.537,04 €	10,95%	1.103	13,00%	40,34%	5,90%
> 35% <= 40%	42.370.335,05 €	13,86%	1.093	12,88%	42,69%	6,00%
> 40% <= 45%	42.389.069,22 €	13,86%	895	10,55%	42,57%	6,25%
> 45% <= 50%	36.165.281,50 €	11,83%	721	8,50%	44,32%	10,84%
> 50% <= 55%	31.881.380,89 €	10,43%	534	6,29%	45,51%	11,79%
> 55% <= 60%	24.356.074,17 €	7,97%	362	4,27%	45,52%	5,57%
> 60% <= 65%	9.055.747,05 €	2,96%	138	1,63%	45,77%	6,44%
> 65% <= 70%	2.931.714,90 €	0,96%	73	0,86%	40,25%	10,35%
> 70% <= 80%	3.545.011,70 €	1,16%	76	0,90%	35,54%	8,01%
> 80% <= 90%	654.237,01 €	0,21%	10	0,12%	33,41%	0,00%
> 90% <= 100%	811.811,44 €	0,27%	11	0,13%	41,90%	9,37%
> 100% <= unknown	0,00 €	0,00%	0	0,00%	0,00%	0,00%
	10.056.827,65 €	3,29%	392	4,62%	36,94%	3,34%
TOTAL	305.765.095,32 €	100%	8.487	100%	40,79%	6,74%

Original weighted average DTI = 40,42%
 Weighted average current DTI = 39,10%
 Maximum current DTI = 99,59%
 Minimum current DTI = 1,77%

BHW Bausparkasse AG

Pool Distribution by Interest Rate - 31.08.2016 -

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 South Italy
> <= 4,25%	37.036.244,30 €	12,11%	1.457	17,17%	29,95%	2,72%
> 4,25% <= 4,50%	16.890.827,18 €	5,52%	617	7,27%	26,28%	2,23%
> 4,50% <= 4,75%	20.606.237,16 €	6,74%	564	6,65%	37,58%	5,02%
> 4,75% <= 5,00%	45.071.985,92 €	14,74%	825	9,72%	45,06%	7,19%
> 5,00% <= 5,25%	37.573.364,01 €	12,29%	1.086	12,80%	40,39%	7,82%
> 5,25% <= 5,50%	37.916.449,01 €	12,40%	835	9,84%	45,49%	11,00%
> 5,50% <= 5,75%	49.446.845,97 €	16,17%	1.285	15,14%	43,19%	7,37%
> 5,75% <= 6,00%	27.927.908,34 €	9,13%	663	7,81%	47,77%	10,06%
> 6,00% <= 6,25%	18.157.651,15 €	5,94%	677	7,98%	41,91%	7,04%
> 6,25% <= 6,50%	9.209.905,18 €	3,01%	399	4,70%	37,65%	0,00%
> 6,50% <= 6,75%	5.111.350,51 €	1,67%	74	0,87%	45,91%	2,01%
> 6,75% <= 7,00%	816.326,59 €	0,27%	5	0,06%	70,98%	0,00%
> 7,00%	0,00 €	0,00%	0	0,00%	0,00%	0,00%
TOTAL	305.765.095,32 €	100%	8.487	100%	40,79%	6,74%

Original weighted average Interest Rate = 5,17%
 Weighted average current Interest Rate = 5,18%
 Maximum current Interest Rate = 7,00%
 Minimum current Interest Rate = 3,05%

BHW Bausparkasse AG

Pool Distribution by Prior Ranking Charges - 31.08.2016 -

Prior Ranking	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 South Italy
Mortgages without prior ranking charges	302.948.189,42 €	99,08%	8.408	99,07%	40,69%	6,68%
Mortgages subject prior ranking charges	1.690.706,50 €	0,55%	36	0,42%	58,19%	16,61%
Unknown	1.126.199,40 €	0,37%	43	0,51%	0,00%	0,00%
TOTAL	305.765.095,32 €	100%	8.487	100%	40,79%	6,74%

BHW Bausparkasse AG

Pool Distribution by Property Type - 31.08.2016 -

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 South Italy
One Family House	16.359.359,49	5,35%	143	1,68%	53,05%	15,33%
Two-Family House	1.412.486,60	0,46%	13	0,15%	46,06%	5,47%
Multi-Family House	85.045,83	0,03%	1	0,01%	22,09%	0,00%
Holiday Property	0,00	0,00%	0	0,00%	0,00%	0,00%
Prefabricated House (Fertighaus)	0,00	0,00%	0	0,00%	0,00%	0,00%
Apartment (Eigentumswohnung)	286.749.194,60	93,78%	8.285	97,62%	40,01%	6,28%
Building land	0,00	0,00%	0	0,00%	0,00%	0,00%
Other Properties	0,00	0,00%	0	0,00%	0,00%	0,00%
Unkown	1.159.008,80	0,38%	45	0,53%	54,33%	0,00%
TOTAL	305.765.095,32	100%	8.487	100%	40,79%	6,74%

BHW Bausparkasse AG

Pool Distribution by Employment Status - 31.08.2016 -

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 South Italy
Civil Servants	3.367.045,70	1,10%	44	0,52%	46,31%	6,09%
Public Sector Employees	18.995.006,31	6,21%	391	4,61%	42,66%	15,71%
Other Employees	164.730.709,52	53,87%	3.650	43,01%	43,93%	9,13%
Self-Employed	14.308.925,31	4,68%	155	1,83%	49,57%	8,53%
Other (Pensioners, Students, ...)	32.614.809,64	10,67%	1.715	20,21%	27,60%	2,05%
unknown	71.748.598,84	23,47%	2.532	29,83%	37,06%	0,67%
TOTAL	305.765.095,32	100%	8.487	100%	40,79%	6,74%

BHW Bausparkasse AG

Pool Distribution by Occupation Status - 31.08.2016 -

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 South Italy
Owner Occupied	303.465.867,84	99,25%	8.417	99,18%	40,68%	6,70%
Non-Owner Occupied	2.299.227,48	0,75%	70	0,82%	54,13%	12,22%
TOTAL	305.765.095,32	100%	8.487	100%	40,79%	6,74%

BHW Bausparkasse AG

Pool Distribution by Amortisation Type - 31.08.2016 -

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 South Italy
Bullet	202.913.071,38	66,36%	2.340	27,57%	48,15%	9,51%
Annuity	102.852.023,94	33,64%	6.147	72,43%	26,26%	1,26%
TOTAL	305.765.095,32	100%	8.487	100%	40,79%	6,74%

BHW Bausparkasse AG

Pool Distribution by Seasoning - 31.08.2016 -

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 South Italy
<= 3	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 3 <= 6	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 6 <= 9	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 9 <= 12	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 12 <= 18	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 18 <= 24	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 24 <= 30	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 30 <= 36	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 36 <= 42	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 42 <= 48	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 48 <= 54	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 54 <= 60	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 60	305.765.095,32 €	100,00%	8.487	100,00%	40,79%	6,74%
TOTAL	305.765.095,32 €	100%	8.487	100%	40,79%	6,74%

Original weighted average current Seasoning = 34,34
 Weighted average current Seasoning = 143,59
 Maximum current Seasoning = 175,80
 Minimum current Seasoning = 93,00

BHW Bausparkasse AG

Pool Distribution by Remaining Term to next Reset Date - 31.08.2016 -

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 South Italy
<= 12	25.703.190,17 €	8,41%	982	11,57%	38,64%	6,89%
> 12 <= 24	34.231.159,59 €	11,20%	899	10,59%	40,51%	4,31%
> 24 <= 36	31.809.320,19 €	10,40%	570	6,72%	41,91%	3,92%
> 36 <= 48	38.203.056,85 €	12,49%	562	6,62%	45,08%	6,53%
> 48 <= 60	42.136.129,92 €	13,78%	679	8,00%	46,25%	11,15%
> 60 <= 72	34.135.734,23 €	11,16%	1.072	12,63%	38,01%	8,75%
> 72 <= 84	14.424.206,72 €	4,72%	659	7,76%	33,72%	4,21%
> 84 <= 96	10.830.618,33 €	3,54%	364	4,29%	31,24%	1,69%
> 96 <= 108	12.177.115,70 €	3,98%	426	5,02%	38,64%	9,73%
> 108 <= 120	12.730.994,83 €	4,16%	546	6,43%	36,23%	5,54%
> 120 <= 132	13.627.790,73 €	4,46%	528	6,22%	34,13%	2,35%
> 132 <= 144	8.734.794,42 €	2,86%	319	3,76%	44,43%	3,96%
> 144 <= 156	4.200.726,90 €	1,37%	114	1,34%	38,01%	0,00%
> 156 <= 168	8.430.809,80 €	2,76%	274	3,23%	44,08%	6,24%
> 168 <= 180	12.346.909,31 €	4,04%	417	4,91%	45,20%	15,43%
> 180 <= 192	1.501.845,37 €	0,49%	64	0,75%	34,66%	0,00%
> 192 <= 204	330.159,18 €	0,11%	8	0,09%	65,52%	0,00%
> 204 <= 216	60.533,08 €	0,02%	3	0,04%	71,82%	0,00%
> 216 <= 228	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 228 <= 240	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 240 <= 300	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 300	150.000,00 €	0,05%	1	0,01%	50,00%	100,00%
TOTAL	305.765.095,32 €	100%	8.487	100%	40,79%	6,74%

Original weighted average current Term to Reset = 132,19
 Weighted average current Term to Reset = 66,01
 Maximum current Term to Reset = 1.000,00
 Minimum current Term to Reset = 0,03

BHW Bausparkasse AG