



## PB Domicilio 2007-1 DAC - Final Investor Notification



<b>Determination Date :</b>	<b>17.09.2018</b>	
<b>Reference Period :</b>	<b>01.06.2018</b>	<b>- 31.08.2018</b>
<b>Interest Period on Notes :</b>	<b>09.07.2018</b>	<b>- 07.10.2018</b>
<b>Fixed Euribor :</b>	<b>-0.32100%</b>	

### The Bank and Servicer

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### The Issuer

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### Principal Paying Agent

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### Ratingagency

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## Remittance Information

Currency: EUR

### PB Domicilio 2007-1 DAC

Reference Pool Servicer: BHW

The structure PB Domicilio 2007-1 has been terminated in October 2016 in line with clause 12.2 (c) Deferred Redemption of the prospectus.

Hence, the bank will, 24 months after the Early Redemption Date, cause the redemption of the remaining Notes as if such payment date would constitute the Legal Maturity Date.

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	
<b>Initial Aggregate Principal Balance</b>		<b>1.388.636.810,45</b>
<b>Beginning Aggregate Principal Balance</b>		<b>185.646.068,18</b>
Scheduled principal received	-22.159.709,43	
Unscheduled principal received / prepayments	207.805.777,61	
thereof Removals	202.143.034,30	
<b>Total principal available for distribution</b>		<b>185.646.068,18</b>
<b>Current period Realised Loss</b> (full allocation to Excess Spread Ledger, therefore no effect on the calculation of net principal repayment)	<b>1.094.443,99</b>	
Cumulative Realised Loss (fully allocated to the Excess Spread Ledger)	5.303.297,12	
<b>Current period Unjustified Loss/Late Recoveries</b>	<b>0,00</b>	
<b>Current period reverse of previous reduction of the Note Principal Amount</b>	<b>0,00</b>	
<b>Net principal repayment</b>		<b>185.646.068,18</b>
<b>Ending Aggregate Principal Balance</b>		<b>0,00</b>
<b>CPR</b>	<b>1917,55%</b>	
Remittance Excess Spread Amount/Ledger		
Ending Aggregate Nominal Balance	0,00	
Aggregate Outstanding Nominal Amount of cumulative Defaulted Reference Claims	0,00	
		0,00
<b>Excess Spread Amount</b> ( the Excess Spread Amount will only be credited to the Excess Spread Ledger until the Excess Spread Ledger has reached the max. permitted amount)		<b>0,00</b>
<b>Excess Spread Ledger before Realised Loss Allocation</b>		<b>6.674.991,38</b>
<b>Current Realised Loss</b>	<b>1.094.443,99</b>	
<b>Excess Spread Ledger after Realised Loss Allocation</b>		<b>5.580.547,39</b>

Remittance Realised Loss		
Number and Protected Amount, Accrued Interest , Enforcement Costs of Loans	7,00	1.310.779,36
Foreclosure Proceeds	216.335,37	
Prior Ranking Loans	0,00	
<b>Realised Loss</b>		<b>1.094.443,99</b>

Reference Pool Information			
Bullet and Annuity Loans (Bausparfortdarlehen, Tilgungshypotheiken)			
<b>Beginning number of Reference Claims</b>			<b>5.871</b>
Current period number of Reference Claims paid in full	-254		
Current period number of Removals	-5592		
Aggregated number of Reference Claims paid in full / Removals			-5.846
Added Loans *			-25
<b>Ending Number of Reference Claims</b>			<b>0</b>

\* in case loan was splitted

Delinquency Status			
	Number of Reference Claims	Protected Amount	Overdue Payments
0 months in arrears	0	0,00	n.a.
0,01 - 1 months in arrears	0	0,00	0,00
>1 - 1,99 months in Arrears	0	0,00	0,00
2 - 2,99 months in Arrears	0	0,00	0,00
3 - 3,99 months in Arrears	0	0,00	0,00
4 - 4,99 months in Arrears	0	0,00	0,00
5 - 5,99 months in Arrears	0	0,00	0,00
6 - 11,99 months in Arrears	0	0,00	0,00
12+ months in Arrears	0	0,00	0,00
<b>Delinquencies</b> (greater 3 months)	0	0,00	0,00
<b>Subtotal</b>	0	0,00	0,00
Bankruptcy	0	0,00	0,00
<b>Total</b>	<b>0</b>	<b>0,00</b>	<b>0,00</b>

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	0	0,00	0,00
thereof normal performing again*	0	0,00	

\* Loans with no arrears and no bankruptcy flag.

Determination Date: 17.09.2018  
 Payment Date: 08.10.2018  
 3 Month EURIBOR: -0,3210%

## Interest Distribution

Currency: EUR

### Credit Linked Notes PB Domicilio 2007-1 DAC 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+	0,00	10	0,0000%	0,0000%	0,00 €	<b>0,00 €</b>	January 2033
A2+	0,00	10	0,0000%	0,0000%	0,00 €	<b>0,00 €</b>	January 2033
B	0,00	383	0,3500%	0,0290%	0,00 €	<b>0,00 €</b>	January 2033
C	12.060.128,88	134	0,4800%	0,1590%	36,17 €	<b>4.846,78 €</b>	January 2033
D	11.200.000,00	112	0,9000%	0,5790%	146,36 €	<b>16.392,32 €</b>	January 2033
E	5.700.000,00	57	3,0000%	2,6790%	677,19 €	<b>38.599,83 €</b>	January 2033
<b>Totals</b>	<b>28.960.128,88</b>					<b>59.838,93</b>	

#### 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

<b>Determination Date:</b>	17.09.2018	<b>Current Interest Period</b>	
<b>Payment Date:</b>	08.10.2018	<b>Beginning</b>	<b>Ending</b>
<b>3 Month EURIBOR:</b>	-0,32100%	09.07.2018	07.10.2018
<b>Number of days (act):</b>	91		
<b>Servicer:</b>	BHW Bausparkasse AG		
<b>Reporting Date:</b>	11.09.2018		
<b>Early Redemption Date</b>	07.10.2016		

**Principal Reduction**  
Currency: EUR

Credit Linked Notes PB Domicilio 2007-1 DAC  
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	0,00%	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	N.A.
A2+ Senior Tranche	55.200.000,00	0,00%	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	N.A.
A1+	500.000,00	0,00%	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	N.A.
A2+	500.000,00	0,00%	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	N.A.
B	38.300.000,00	0,00%	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	N.A.
C	13.400.000,00	41,64%	12.060.128,88	0,00	0,00	12.060.128,88	12.060.128,88	0,00	0,00	0,00	N.A.
D	11.200.000,00	38,67%	11.200.000,00	0,00	0,00	11.200.000,00	11.200.000,00	0,00	0,00	0,00	N.A.
E	5.700.000,00	19,68%	5.700.000,00	0,00	0,00	5.700.000,00	5.700.000,00	0,00	0,00	0,00	N.A.
<b>Totals</b>	<b>1.388.636.810,45</b>	<b>100%</b>	<b>28.960.128,88</b>	<b>0,00</b>	<b>0,00</b>	<b>28.960.128,88</b>	<b>28.960.128,88</b>	<b>0,00</b>	<b>0,00</b>	<b>0,00</b>	<b>N.A.</b>

Credit Enhancement (based on Ending Class Principal Amount)			
Class	Initial Percentage	Beginning Percentage	Ending Percentage
A1+	4,98%	100,00%	N.A.
A2+	4,94%	100,00%	N.A.
B	2,18%	100,00%	N.A.
C	1,22%	58,35%	N.A.
D	0,41%	19,68%	N.A.
E	0,00%	0,00%	N.A.

Determination Date: 17.09.2018  
Payment Date: 08.10.2018  
3 Month EURIBOR: -0,32100%  
Servicer: BHW Bausparkasse AG  
Reporting Date: 11.09.2018  
Early Redemption Date: 07.10.2016

## Distribution Summary

Currency: EUR

Credit Linked Notes PB Domicilio 2007-1 DAC

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	0,00	0,0000%	0,00	0,00	0,00	0,00	0,00	A0NYWL	DE000A0NYWL2
A2+	500.000,00	0,00	0,0000%	0,00	0,00	0,00	0,00	0,00	A0NYWM	DE000A0NYWM0
B	38.300.000,00	0,00	0,0290%	0,00	0,00	0,00	0,00	0,00	A0NYWN	DE000A0NYWN8
C	13.400.000,00	12.060.128,88	0,1590%	12.060.128,88	4.846,78	12.064.975,66	0,00	0,00	A0NYWP	DE000A0NYWP3
D	11.200.000,00	11.200.000,00	0,5790%	11.200.000,00	16.392,32	11.216.392,32	0,00	0,00	A0NYWQ	DE000A0NYWQ1
E	5.700.000,00	5.700.000,00	2,6790%	5.700.000,00	38.599,83	5.738.599,83	0,00	0,00	A0NYWR	DE000A0NYWR9
<b>Totals CLN</b>	<b>69.600.000,00</b>	<b>28.960.128,88</b>		<b>28.960.128,88</b>	<b>59.838,93</b>	<b>29.019.967,81</b>	<b>0,00</b>	<b>0,00</b>		

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+	0,00	0,00	0,00	0,00	0,00	0,00	07.01.2033	AAA	N.A.
A2+	0,00	0,00	0,00	0,00	0,00	0,00	07.01.2033	AAA	N.A.
B	0,00	0,00	0,00	0,00	0,00	0,00	07.01.2033	AA	N.A.
C	90.000,96	90.000,96	36,17	90.037,13	0,00	0,00	07.01.2033	A	A-
D	100.000,00	100.000,00	146,36	100.146,36	0,00	0,00	07.01.2033	BBB	NR
E	100.000,00	100.000,00	677,19	100.677,19	0,00	0,00	07.01.2033	BB	NR

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