



PB Domicilio 2007-1 Limited - Investor Notification

Determination Date :	11.03.2016	
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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Remittance Information

Currency: EUR

PB Domicilio 2007-1 Limited

Reference Pool Servicer: BHW

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		379.015.716,46
Scheduled principal received	17.020.038,30	
Unscheduled principal received / prepayments	10.041.069,37	
thereof Removals	0,00	
Total principal available for distribution		27.061.107,67
Current period Realised Loss (full allocation to Excess Spread Ledger, therefore no effect on the calculation of net principal repayment)	245.893,19	
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		27.061.107,67
Ending Aggregate Principal Balance		351.954.608,79
CPR	11,03%	

Remittance Excess Spread Amount/Ledger		
Ending Aggregate Nominal Balance	425.179.276,40	
Aggregate Outstanding Nominal Amount of cumulative Defaulted Reference Claims	56.475.158,22	
		368.704.118,18
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)		466.001,04
Excess Spread Ledger before Realised Loss Allocation		9.200.000,00
Current Realised Loss	245.893,19	
Excess Spread Ledger after Realised Loss Allocation		8.954.106,81

Remittance Realised Loss		
Number and Protected Amount, Accrued Interest, Enforcement Costs of Loans	2,00	353.393,19
Foreclosure Proceeds	107.500,00	
Prior Ranking Loans	0,00	
Realised Loss		245.893,19

Reference Pool Information			
Bullet and Annuity Loans (Bausparfortdarlehen, Tilgungshypotheiken)			
Beginning number of Reference Claims			9.510
Current period number of Reference Claims paid in full	-369		
Current period number of Removals	0		
Aggregated number of Reference Claims paid in full / Removals			-369
Added Loans *			-17
Ending Number of Reference Claims			9.124

* in case loan was splitted

Delinquency Status			
	Number of Reference Claims	Protected Amount	Overdue Payments
0 months in arrears	7.912	290.579.219,39	n.a.
0,01 - 1 months in arrears	486	14.286.680,60	72.195,25
>1 - 1,99 months in Arrears	366	12.474.397,34	154.310,50
2 - 2,99 months in Arrears	59	3.303.384,88	60.732,28
3 - 3,99 months in Arrears	31	1.372.166,02	43.483,70
4 - 4,99 months in Arrears	12	787.398,77	28.634,10
5 - 5,99 months in Arrears	18	1.723.422,02	63.152,21
6 - 11,99 months in Arrears	35	2.670.005,72	166.207,27
12+ months in Arrears	204	24.748.313,41	8.567.328,10
Delinquencies (greater 3 months)	300	31.301.305,94	8.868.805,38
Subtotal	300	31.301.305,94	8.868.805,38
Bankruptcy	1	9.620,64	0,00
Total	301	31.310.926,58	8.868.805,38

Defaulted Reference Claims			
	Number of Reference Claims	Protected Amount	Overdue Payments
Current period Defaulted Reference Claims	17	1.297.204,10	50.209,79
Cumulative Defaulted Reference Claims	633	49.073.901,82	8.937.607,12
thereof normal performing again*	138	7.605.655,38	

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

Determination Date: 11.03.2016
 Payment Date: 07.04.2016
 3 Month EURIBOR: -0,1330%

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+	100.730,97	10	0,3500%	0,2170%	5,53 €	55,30 €	January 2033
A2+	500.000,00	10	0,3500%	0,2170%	27,43 €	274,30 €	January 2033
B	38.300.000,00	383	0,3500%	0,2170%	54,85 €	21.007,55 €	January 2033
C	13.400.000,00	134	0,4800%	0,3470%	87,71 €	11.753,14 €	January 2033
D	11.200.000,00	112	0,9000%	0,7670%	193,88 €	21.714,56 €	January 2033
E	5.700.000,00	57	3,0000%	2,8670%	724,71 €	41.308,47 €	January 2033
Totals	69.200.730,97					96.113,32	

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) Occurence of a Bank Event of Default

Determination Date:	11.03.2016	Current Interest 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:	07.03.2016		

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	Total Principal	Unjustified Loss Allocation / Late Recoveries	Realised Loss	Ending Class Principal Amount	Ending Percentage
A1+ Senior Tranche	1.263.836.810,45	67,18%	254.614.985,49	17.013.307,48	10.037.098,49	27.050.405,97	0,00	0,00	227.564.579,52	64,66%
A2+ Senior Tranche	55.200.000,00	14,56%	55.200.000,00	0,00	0,00	0,00	0,00	0,00	55.200.000,00	15,68%
A1+	500.000,00	0,03%	100.730,97	6.730,82	3.970,88	10.701,70	0,00	0,00	90.029,27	0,03%
A2+	500.000,00	0,13%	500.000,00	0,00	0,00	0,00	0,00	0,00	500.000,00	0,14%
B	38.300.000,00	10,11%	38.300.000,00	0,00	0,00	0,00	0,00	0,00	38.300.000,00	10,88%
C	13.400.000,00	3,54%	13.400.000,00	0,00	0,00	0,00	0,00	0,00	13.400.000,00	3,81%
D	11.200.000,00	2,96%	11.200.000,00	0,00	0,00	0,00	0,00	0,00	11.200.000,00	3,18%
E	5.700.000,00	1,50%	5.700.000,00	0,00	0,00	0,00	0,00	0,00	5.700.000,00	1,62%
Totals	1.388.636.810,45	100%	379.015.716,46	17.020.038,30	10.041.069,37	27.061.107,67	0,00	0,00	351.954.608,79	100%

Credit Enhancement (based on Ending Class Principal Amount)			
Class	Initial Percentage	Beginning Percentage	Ending Percentage
A1+	4,98%	18,24%	19,63%
A2+	4,94%	18,11%	19,49%
B	2,18%	8,00%	8,61%
C	1,22%	4,46%	4,80%
D	0,41%	1,50%	1,62%
E	0,00%	0,00%	0,00%

Determination Date: 11.03.2016
Payment Date: 07.04.2016
3 Month EURIBOR: -0,13300%
Servicer: BHW Bausparkasse AG
Reporting Date 07.03.2016

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	Total Distribution	Reduction of Class Principal Amount	Class Principal Amount after Distribution	WKN	ISIN
A1+	500.000,00	100.730,97	0,2170%	10.701,70	55,30	10.757,00	0,00	90.029,27	A0NYWL	DE000A0NYWL2
A2+	500.000,00	500.000,00	0,2170%	0,00	274,30	274,30	0,00	500.000,00	A0NYWM	DE000A0NYWM0
B	38.300.000,00	38.300.000,00	0,2170%	0,00	21.007,55	21.007,55	0,00	38.300.000,00	A0NYWN	DE000A0NYWN8
C	13.400.000,00	13.400.000,00	0,3470%	0,00	11.753,14	11.753,14	0,00	13.400.000,00	A0NYWP	DE000A0NYWP3
D	11.200.000,00	11.200.000,00	0,7670%	0,00	21.714,56	21.714,56	0,00	11.200.000,00	A0NYWQ	DE000A0NYWQ1
E	5.700.000,00	5.700.000,00	2,8670%	0,00	41.308,47	41.308,47	0,00	5.700.000,00	A0NYWR	DE000A0NYWR9
Totals CLN	69.600.000,00	69.200.730,97		10.701,70	96.113,32	106.815,02	0,00	69.190.029,27		

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		
								Initial	Current	
A1+	10.073,10	1.070,17	5,53	1.075,70	0,00	9.002,93	07.01.2033	AAA	BBB+	
A2+	50.000,00	0,00	27,43	27,43	0,00	50.000,00	07.01.2033	AAA	BBB+	
B	100.000,00	0,00	54,85	54,85	0,00	100.000,00	07.01.2033	AA	BBB+	
C	100.000,00	0,00	87,71	87,71	0,00	100.000,00	07.01.2033	A	BBB+	
D	100.000,00	0,00	193,88	193,88	0,00	100.000,00	07.01.2033	BBB	NR	
E	100.000,00	0,00	724,71	724,71	0,00	100.000,00	07.01.2033	BB	NR	

Determination Date: 11.03.2016
Payment Date: 07.04.2016
3 Month EURIBOR: -0,13300%
Servicer: BHW Bausparkasse AG
Reporting Date: 07.03.2016

Pool Distribution by Loan Purpose - 29.02.2016 -

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)	138.978.100,49 €	39,49%	6.742	73,89%	29,65%	1,06%
Other loans	212.976.508,30 €	60,51%	2.382	26,11%	48,37%	10,38%
TOTAL	351.954.608,79 €	100,00%	9.124	100,00%	40,98%	6,70%

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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 Claims	Weighted Average LTV	Percentage South Italy
<= 10.000	16.393.701,21 €	4,66%	3.120	34,20%	23,13%	1,01%
> 10.000 <= 20.000	13.607.926,26 €	3,87%	936	10,26%	22,75%	2,47%
> 20.000 <= 30.000	25.643.484,95 €	7,29%	1.033	11,32%	25,30%	2,02%
> 30.000 <= 40.000	32.017.824,09 €	9,10%	917	10,05%	30,70%	3,39%
> 40.000 <= 50.000	28.355.565,72 €	8,06%	632	6,93%	33,77%	5,78%
> 50.000 <= 60.000	26.880.127,11 €	7,64%	488	5,35%	37,05%	7,50%
> 60.000 <= 70.000	23.158.098,33 €	6,58%	355	3,89%	39,96%	8,34%
> 70.000 <= 80.000	26.776.049,41 €	7,61%	356	3,90%	43,65%	8,82%
> 80.000 <= 90.000	23.509.357,40 €	6,68%	277	3,04%	45,75%	9,29%
> 90.000 <= 100.000	18.846.519,26 €	5,35%	199	2,18%	46,96%	8,00%
> 100.000 <= 110.000	18.420.508,16 €	5,23%	175	1,92%	48,93%	10,95%
> 110.000 <= 120.000	18.505.176,64 €	5,26%	161	1,76%	49,93%	6,26%
> 120.000 <= 130.000	13.240.679,04 €	3,76%	106	1,16%	52,21%	10,20%
> 130.000 <= 140.000	9.027.493,09 €	2,56%	67	0,73%	49,38%	8,99%
> 140.000 <= 150.000	8.473.833,66 €	2,41%	58	0,64%	53,52%	10,96%
> 150.000 <= 160.000	8.805.144,05 €	2,50%	57	0,62%	53,55%	8,37%
> 160.000 <= 170.000	7.397.003,16 €	2,10%	45	0,49%	55,99%	8,85%
> 170.000 <= 180.000	3.842.525,02 €	1,09%	22	0,24%	49,04%	4,69%
> 180.000 <= 190.000	5.014.411,33 €	1,42%	27	0,30%	55,18%	10,73%
> 190.000 <= 200.000	3.724.649,61 €	1,06%	19	0,21%	52,18%	0,00%
> 200.000 <= 250.000	9.431.144,28 €	2,68%	42	0,46%	54,53%	4,63%
> 250.000 <= 300.000	4.061.289,47 €	1,15%	15	0,16%	53,72%	0,00%
> 300.000 <= 350.000	2.555.385,44 €	0,73%	8	0,09%	53,58%	0,00%
> 350.000 <= 400.000	1.888.458,54 €	0,54%	5	0,05%	47,17%	0,00%
> 400.000 <= 500.000	1.378.963,20 €	0,39%	3	0,03%	75,69%	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 €	0,28%	1	0,01%	68,28%	100,00%
> 1.000.000	0,00 €	0,00%	0	0,00%	0,00%	0,00%
TOTAL	351.954.608,79 €	100%	9.124	100%	40,98%	6,70%

Original weighted average current Outstanding Balance = 65.685,91 €
 Weighted average current Outstanding Balance = 38.574,60 €
 Maximum current Outstanding Balance = 999.290,36 €
 Minimum current Outstanding Balance = 0,18 €

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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 Claims	Weighted Average LTV	Percentage South Italy
Abruzzo	3.463.837,39 €	0,98%	101	1,11%	44,33%	0,00%
Basilicata	111.693,10 €	0,03%	3	0,03%	32,78%	100,00%
Calabria	750.251,26 €	0,21%	8	0,09%	45,03%	100,00%
Campania	6.454.237,42 €	1,83%	131	1,44%	46,62%	100,00%
Emilia-Romagna	11.943.109,77 €	3,39%	181	1,98%	51,03%	0,00%
Friuli-Venezia-Giulia	1.657.128,92 €	0,47%	107	1,17%	37,10%	0,00%
Lazio	228.302.605,99 €	64,87%	5.881	64,46%	39,21%	0,00%
Liguria	2.164.859,54 €	0,62%	54	0,59%	43,66%	0,00%
Lombardia	41.424.757,15 €	11,77%	1.392	15,26%	40,35%	0,00%
Marche	1.806.103,57 €	0,51%	32	0,35%	44,71%	0,00%
Molise	555.120,79 €	0,16%	10	0,11%	42,86%	100,00%
Piemonte	8.116.768,69 €	2,31%	164	1,80%	49,74%	0,00%
Puglia	1.970.142,32 €	0,56%	27	0,30%	48,85%	100,00%
Sardegna	12.475.313,86 €	3,54%	156	1,71%	51,86%	100,00%
Sicilia	1.248.796,58 €	0,35%	16	0,18%	48,81%	100,00%
Toscana	12.899.564,63 €	3,67%	392	4,30%	36,12%	0,00%
Trentino-Alto-Adige	1.373.927,92 €	0,39%	33	0,36%	45,18%	0,00%
Umbria	3.592.280,11 €	1,02%	96	1,05%	44,89%	0,00%
Valle D'Aosta	300.628,81 €	0,09%	4	0,04%	45,10%	0,00%
Veneto	11.343.480,97 €	3,22%	336	3,68%	46,39%	0,00%
TOTAL	351.954.608,79 €	100%	9.124	100%	40,98%	6,70%

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Pool Distribution by LTV - 29.02.2016 -

LTV Bucket	Aggregated Securitized Balance (Protected Amount)	Percent of Total Securitized Balance	Number of Reference Claims	Percent of Total Reference Claims	Weighted Average LTV	Percentage South Italy
> 0 <= 5%	1.618.891,01 €	0,46%	331	3,63%	3,76%	0,40%
> 5% <= 10%	6.151.648,30 €	1,75%	818	8,97%	7,57%	3,43%
> 10% <= 15%	8.408.579,67 €	2,39%	500	5,48%	12,64%	3,15%
> 15% <= 20%	16.410.645,89 €	4,66%	641	7,03%	17,77%	2,53%
> 20% <= 25%	25.311.171,17 €	7,19%	939	10,29%	22,87%	2,09%
> 25% <= 30%	40.167.148,63 €	11,41%	1.666	18,26%	27,25%	3,47%
> 30% <= 35%	33.866.992,78 €	9,62%	1.011	11,08%	32,47%	4,02%
> 35% <= 40%	37.466.625,19 €	10,65%	980	10,74%	37,32%	5,37%
> 40% <= 45%	33.019.201,93 €	9,38%	585	6,41%	42,68%	7,79%
> 45% <= 50%	44.220.022,55 €	12,56%	617	6,76%	47,51%	6,87%
> 50% <= 55%	44.156.721,85 €	12,55%	483	5,29%	52,51%	6,90%
> 55% <= 60%	24.414.287,91 €	6,94%	244	2,67%	57,32%	12,20%
> 60% <= 65%	12.886.480,90 €	3,66%	115	1,26%	61,95%	16,67%
> 65% <= 70%	8.188.361,21 €	2,33%	72	0,79%	67,32%	19,92%
> 70% <= 75%	3.203.668,98 €	0,91%	32	0,35%	72,57%	8,79%
> 75% <= 80%	12.464.160,82 €	3,54%	90	0,99%	79,44%	13,47%
unknown						
TOTAL	351.954.608,79 €	100%	9.124	100%	40,98%	6,70%

Original weighted average LTV = 51,10%
 Weighted average current LTV = 40,98%
 Maximum current LTV = 80,00%
 Minimum current LTV = 0,05%

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Pool Distribution by DTI - 29.02.2016 -

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%	3.133.909,54 €	0,89%	158	1,73%	31,30%	1,03%
> 10% <= 20%	20.063.029,35 €	5,70%	1.033	11,32%	30,25%	4,54%
> 20% <= 25%	22.324.685,10 €	6,34%	921	10,09%	33,45%	3,20%
> 25% <= 30%	31.896.600,99 €	9,06%	1.128	12,36%	35,68%	4,94%
> 30% <= 35%	39.179.466,85 €	11,13%	1.195	13,10%	40,66%	6,11%
> 35% <= 40%	48.970.578,68 €	13,91%	1.189	13,03%	42,86%	5,43%
> 40% <= 45%	49.543.298,35 €	14,08%	979	10,73%	42,95%	6,60%
> 45% <= 50%	41.205.070,27 €	11,71%	791	8,67%	44,63%	10,44%
> 50% <= 55%	36.443.022,58 €	10,35%	596	6,53%	45,23%	11,18%
> 55% <= 60%	28.787.316,68 €	8,18%	408	4,47%	45,62%	6,12%
> 60% <= 65%	10.238.033,70 €	2,91%	158	1,73%	44,64%	7,35%
> 65% <= 70%	3.593.849,76 €	1,02%	79	0,87%	40,60%	8,66%
> 70% <= 80%	4.137.272,04 €	1,18%	82	0,90%	37,23%	9,28%
> 80% <= 90%	668.603,70 €	0,19%	10	0,11%	33,80%	0,00%
> 90% <= 100%	959.784,96 €	0,27%	12	0,13%	40,99%	8,02%
> 100% <= unknown	0,00 €	0,00%	0	0,00%	0,00%	0,00%
	10.810.086,24 €	3,07%	385	4,22%	36,43%	3,22%
TOTAL	351.954.608,79 €	100%	9.124	100%	40,98%	6,70%

Original weighted average DTI = 40,42%
 Weighted average current DTI = 39,24%
 Maximum current DTI = 99,59%
 Minimum current DTI = 1,77%

BHW Bausparkasse AG

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 South Italy
> <= 4,25%	41.125.260,22 €	11,68%	1.521	16,67%	30,79%	3,01%
> 4,25% <= 4,50%	21.508.546,31 €	6,11%	686	7,52%	28,08%	3,82%
> 4,50% <= 4,75%	24.841.509,69 €	7,06%	624	6,84%	38,29%	7,82%
> 4,75% <= 5,00%	52.475.182,54 €	14,91%	936	10,26%	44,90%	7,20%
> 5,00% <= 5,25%	43.256.505,33 €	12,29%	1.154	12,65%	40,54%	7,36%
> 5,25% <= 5,50%	42.441.591,21 €	12,06%	889	9,74%	45,31%	9,99%
> 5,50% <= 5,75%	55.854.669,29 €	15,87%	1.371	15,03%	43,24%	6,70%
> 5,75% <= 6,00%	31.646.267,98 €	8,99%	712	7,80%	47,54%	9,48%
> 6,00% <= 6,25%	21.267.495,26 €	6,04%	721	7,90%	42,35%	6,48%
> 6,25% <= 6,50%	10.712.193,12 €	3,04%	424	4,65%	38,35%	1,24%
> 6,50% <= 6,75%	5.531.853,25 €	1,57%	80	0,88%	43,56%	1,88%
> 6,75% <= 7,00%	1.293.534,59 €	0,37%	6	0,07%	74,30%	0,00%
> 7,00%	0,00 €	0,00%	0	0,00%	0,00%	0,00%
TOTAL	351.954.608,79 €	100%	9.124	100%	40,98%	6,70%

Original weighted average Interest Rate = 5,17%
 Weighted average current Interest Rate = 5,18%
 Maximum current Interest Rate = 7,00%
 Minimum current Interest Rate = 0,00%

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	Weighted Average LTV	Percentage South Italy
Mortgages without prior ranking charges	349.378.089,19 €	99,27%	9.057	99,27%	40,89%	6,65%
Mortgages subject prior ranking charges	1.804.221,65 €	0,51%	39	0,43%	57,96%	15,85%
Unknown	772.297,95 €	0,22%	28	0,31%	0,00%	0,00%
TOTAL	351.954.608,79 €	100%	9.124	100%	40,98%	6,70%

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 South Italy
One Family House	17.704.598,64	5,03%	159	1,74%	51,26%	14,79%
Two-Family House	1.430.487,50	0,41%	13	0,14%	46,51%	5,46%
Multi-Family House	87.025,83	0,02%	1	0,01%	22,60%	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)	332.013.955,13	94,33%	8.926	97,83%	40,38%	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	718.541,69	0,20%	25	0,27%	55,87%	3,54%
TOTAL	351.954.608,79	100%	9.124	100%	40,98%	6,70%

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 South Italy
Civil Servants	4.555.405,79	1,29%	58	0,64%	48,15%	4,56%
Public Sector Employees	22.450.931,23	6,38%	445	4,88%	42,85%	14,41%
Other Employees	188.934.833,23	53,68%	3.974	43,56%	43,86%	9,14%
Self-Employed	15.965.350,82	4,54%	166	1,82%	49,29%	7,72%
Other (Pensioners, Students, ...)	36.622.734,02	10,41%	1.798	19,71%	28,15%	1,99%
unknown	83.425.353,70	23,70%	2.683	29,41%	37,61%	1,08%
TOTAL	351.954.608,79	100%	9.124	100%	40,98%	6,70%

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 South Italy
Owner Occupied	349.524.764,55	99,31%	9.049	99,18%	40,90%	6,66%
Non-Owner Occupied	2.429.844,24	0,69%	75	0,82%	52,86%	11,77%
TOTAL	351.954.608,79	100%	9.124	100%	40,98%	6,70%

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 South Italy
Bullet	237.297.332,39	67,42%	2.739	30,02%	47,71%	9,34%
Annuity	114.657.276,40	32,58%	6.385	69,98%	27,05%	1,22%
TOTAL	351.954.608,79	100%	9.124	100%	40,98%	6,70%

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 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	351.954.608,79 €	100,00%	9.124	100,00%	40,98%	6,70%
TOTAL	351.954.608,79 €	100%	9.124	100%	40,98%	6,70%

Original weighted average current Seasoning = 34,34
 Weighted average current Seasoning = 137,36
 Maximum current Seasoning = 169,73
 Minimum current Seasoning = 86,93

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 South Italy
<= 12	26.032.269,49 €	7,40%	549	6,02%	38,93%	12,44%
> 12 <= 24	30.809.070,21 €	8,75%	1.253	13,73%	36,46%	3,80%
> 24 <= 36	42.377.233,49 €	12,04%	727	7,97%	42,20%	4,20%
> 36 <= 48	34.521.514,01 €	9,81%	558	6,12%	43,35%	4,19%
> 48 <= 60	45.236.640,08 €	12,85%	682	7,47%	45,69%	9,03%
> 60 <= 72	47.854.481,27 €	13,60%	759	8,32%	46,86%	10,71%
> 72 <= 84	30.023.047,40 €	8,53%	1.308	14,34%	32,19%	3,50%
> 84 <= 96	11.150.403,17 €	3,17%	365	4,00%	31,61%	2,28%
> 96 <= 108	10.674.951,66 €	3,03%	302	3,31%	39,17%	8,32%
> 108 <= 120	15.629.429,23 €	4,44%	628	6,88%	35,57%	4,78%
> 120 <= 132	10.074.016,52 €	2,86%	410	4,49%	35,09%	6,55%
> 132 <= 144	17.046.880,61 €	4,84%	628	6,88%	39,47%	1,38%
> 144 <= 156	3.936.209,60 €	1,12%	103	1,13%	41,61%	5,08%
> 156 <= 168	6.719.574,24 €	1,91%	167	1,83%	49,13%	4,66%
> 168 <= 180	14.335.395,74 €	4,07%	456	5,00%	45,81%	15,47%
> 180 <= 192	4.939.388,93 €	1,40%	214	2,35%	37,27%	0,00%
> 192 <= 204	316.251,25 €	0,09%	8	0,09%	63,92%	0,00%
> 204 <= 216	127.851,89 €	0,04%	6	0,07%	47,43%	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 €	0,04%	1	0,01%	50,00%	100,00%
TOTAL	351.954.608,79 €	100%	9.124	100%	40,98%	6,70%

Original weighted average current Term to Reset = 132,19
 Weighted average current Term to Reset = 68,46
 Maximum current Term to Reset = 1.006,00
 Minimum current Term to Reset = 0,03

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