



PB Domicilio 2007-1 DAC - Investor Notification



Determination Date :	16.06.2017	
Reference Period :	01.03.2017	- 31.05.2017
Interest Period on Notes :	07.04.2017	- 06.07.2017
Fixed Euribor :	-0,32900%	

The Bank and Servicer

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Remittance Information

Currency: EUR

PB Domicilio 2007-1 DAC

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		266.794.792,68
Scheduled principal received	12.885.658,22	
Unscheduled principal received / prepayments	6.862.872,72	
thereof Removals	62.811,62	
Total principal available for distribution		19.748.530,94
Current period Realised Loss (full allocation to Excess Spread Ledger, therefore no effect on the calculation of net principal repayment)	387.182,35	
Cumulative Realised Loss (fully allocated to the Excess Spread Ledger)	1.030.237,68	
Current period Unjustified Loss/Late Recoveries	0,00	
Current period reverse of previous reduction of the Note Principal Amount	0,00	
Net principal repayment		19.748.530,94
Ending Aggregate Principal Balance		247.046.261,74
CPR	10,69%	
Remittance Excess Spread Amount/Ledger		
Ending Aggregate Nominal Balance	298.336.907,45	
Aggregate Outstanding Nominal Amount of cumulative Defaulted Reference Claims	51.278.278,58	
		247.058.628,87
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)		315.686,03
Excess Spread Ledger before Realised Loss Allocation		9.200.000,00
Current Realised Loss	387.182,35	
Excess Spread Ledger after Realised Loss Allocation		8.812.817,65

Remittance Realised Loss		
Number and Protected Amount, Accrued Interest , Enforcement Costs of Loans	3,00	585.886,26
Foreclosure Proceeds	198.703,91	
Prior Ranking Loans	0,00	
Realised Loss		387.182,35

Reference Pool Information			
Bullet and Annuity Loans (Bausparsofortdarlehen, Tilgungshypotheiken)			
Beginning number of Reference Claims			7.871
Current period number of Reference Claims paid in full	-457		
Current period number of Removals	-5		
Aggregated number of Reference Claims paid in full / Removals			-462
Added Loans *			-123
Ending Number of Reference Claims			7.286

* in case loan was splitted

Delinquency Status			
	Number of Reference Claims	Protected Amount	Overdue Payments
0 months in arrears	6.182	193.287.572,94	n.a.
0,01 - 1 months in arrears	477	13.279.199,36	61.310,02
>1 - 1,99 months in Arrears	307	9.421.435,93	126.468,20
2 - 2,99 months in Arrears	62	3.975.932,70	74.705,31
3 - 3,99 months in Arrears	27	1.515.952,47	37.276,13
4 - 4,99 months in Arrears	13	624.390,98	19.587,74
5 - 5,99 months in Arrears	6	914.178,88	32.183,00
6 - 11,99 months in Arrears	21	1.757.587,33	90.548,89
12+ months in Arrears	190	22.261.147,73	9.007.806,88
Delinquencies (greater 3 months)	257	27.073.257,39	9.187.402,64
Subtotal	257	27.073.257,39	9.187.402,64
Bankruptcy	1	8.863,42	0,00
Total	258	27.082.120,81	9.187.402,64

Defaulted Reference Claims			
	Number of Reference Claims	Protected Amount	Overdue Payments
Current period Defaulted Reference Claims	9	457.218,79	13.054,73
Cumulative Defaulted Reference Claims	604	43.874.623,32	9.254.903,56
thereof normal performing again*	134	7.355.122,56	

* Loans with no arrears and no bankruptcy flag.

Determination Date: 16.06.2017
 Payment Date: 07.07.2017
 3 Month EURIBOR: -0,3290%

Overdue Information

Currency: EUR

PB Domicilio 2007-1 DAC

Reference Pool Servicer: BHW

Delinquency Status of Overdue Reference Claims			
	Number of Reference Claims	Protected Amount	Overdue Payments
0 months in arrears	125	9.303.186,65	n.a.
0,01 - 1 months in arrears	93	3.381.994,45	14.757,64
>1 - 1,99 months in Arrears	45	2.194.793,91	28.678,77
2 - 2,99 months in Arrears	31	2.150.351,55	38.553,47
3 - 3,99 months in Arrears	12	1.112.826,21	25.515,60
4 - 4,99 months in Arrears	9	569.822,67	16.881,60
5 - 5,99 months in Arrears	5	828.186,39	29.143,00
6 - 11,99 months in Arrears	17	1.444.817,04	77.266,03
12+ months in Arrears	190	22.261.147,73	9.007.806,88
Delinquencies (greater 3 months)	233	26.216.800,04	9.156.613,11
Subtotal	233	26.216.800,04	9.156.613,11
Bankruptcy	1	8.863,42	0,00
Total	234	26.225.663,46	9.156.613,11

Overdue Reference Claim			
	Number of Reference Claims	Protected Amount	Overdue Payments
Overdue Reference Claims	528	43.255.990,02	9.239.389,90
thereof normal performing again*	126	7.199.644,10	

* Loans with no arrears and no bankruptcy flag.

Determination Date: 16.06.2017
 Payment Date: 07.07.2017
 3 Month EURIBOR: -0,3290%

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 €	0,00 €	January 2033
A2+	0,00	10	0,0000%	0,0000%	0,00 €	0,00 €	January 2033
B	6.401.334,19	383	0,3500%	0,0210%	0,89 €	340,87 €	January 2033
C	13.400.000,00	134	0,4800%	0,1510%	38,17 €	5.114,78 €	January 2033
D	11.200.000,00	112	0,9000%	0,5710%	144,34 €	16.166,08 €	January 2033
E	5.700.000,00	57	3,0000%	2,6710%	675,17 €	38.484,69 €	January 2033
Totals	36.701.334,19					60.106,42	

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:	16.06.2017	Current Interest Period	
Payment Date:	07.07.2017	Beginning	Ending
3 Month EURIBOR:	-0,32900%	07.04.2017	06.07.2017
Number of days (act):	91		
Servicer:	BHW Bausparkasse AG		
Reporting Date:	12.06.2017		
Early Redemption Date	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	0,00%
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	0,00%
A1+	500.000,00	0,00%	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00%
A2+	500.000,00	0,00%	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00	0,00%
B	38.300.000,00	17,44%	6.401.334,19	0,00	0,00	2.258.161,82	2.258.161,82	0,00	0,00	4.143.172,37	12,03%
C	13.400.000,00	36,51%	13.400.000,00	0,00	0,00	0,00	0,00	0,00	0,00	13.400.000,00	38,90%
D	11.200.000,00	30,52%	11.200.000,00	0,00	0,00	0,00	0,00	0,00	0,00	11.200.000,00	32,52%
E	5.700.000,00	15,53%	5.700.000,00	0,00	0,00	0,00	0,00	0,00	0,00	5.700.000,00	16,55%
Totals	1.388.636.810,45	100%	36.701.334,19	0,00	0,00	2.258.161,82	2.258.161,82	0,00	0,00	34.443.172,37	100%

Credit Enhancement (based on Ending Class Principal Amount)			
Class	Initial Percentage	Beginning Percentage	Ending Percentage
A1+	4,98%	100,00%	100,00%
A2+	4,94%	100,00%	100,00%
B	2,18%	82,56%	87,97%
C	1,22%	46,05%	49,07%
D	0,41%	15,53%	16,55%
E	0,00%	0,00%	0,00%

Determination Date: 16.06.2017
Payment Date: 07.07.2017
3 Month EURIBOR: -0,32900%
Servicer: BHW Bausparkasse AG
Reporting Date: 12.06.2017
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	6.401.334,19	0,0210%	2.258.161,82	340,87	2.258.502,69	0,00	4.143.172,37	A0NYWN	DE000A0NYWN8
C	13.400.000,00	13.400.000,00	0,1510%	0,00	5.114,78	5.114,78	0,00	13.400.000,00	A0NYWP	DE000A0NYWP3
D	11.200.000,00	11.200.000,00	0,5710%	0,00	16.166,08	16.166,08	0,00	11.200.000,00	A0NYWQ	DE000A0NYWQ1
E	5.700.000,00	5.700.000,00	2,6710%	0,00	38.484,69	38.484,69	0,00	5.700.000,00	A0NYWR	DE000A0NYWR9
Totals CLN	69.600.000,00	36.701.334,19		2.258.161,82	60.106,42	2.318.268,24	0,00	34.443.172,37		

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	16.713,67	5.895,98	0,89	5.896,87	0,00	10.817,69	07.01.2033	AA	BBB+
C	100.000,00	0,00	38,17	38,17	0,00	100.000,00	07.01.2033	A	BBB+
D	100.000,00	0,00	144,34	144,34	0,00	100.000,00	07.01.2033	BBB	NR
E	100.000,00	0,00	675,17	675,17	0,00	100.000,00	07.01.2033	BB	NR

Determination Date: 16.06.2017
Payment Date: 07.07.2017
3 Month EURIBOR: -0,32900%
Servicer: BHW Bausparkasse AG
Reporting Date: 12.06.2017

Pool Distribution by Loan Purpose - 31.05.2017 -

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)	99.569.846,17 €	40,30%	5.636	77,35%	27,17%	1,16%
Other loans	147.476.415,57 €	59,70%	1.650	22,65%	48,81%	11,42%
TOTAL	247.046.261,74 €	100,00%	7.286	100,00%	40,09%	7,28%

BHW Bausparkasse AG

Pool Distribution by Outstanding Balance - 31.05.2017 -

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	11.986.885,05 €	4,85%	2.738	37,58%	23,70%	1,48%
> 10.000 <= 20.000	14.283.188,35 €	5,78%	946	12,98%	19,79%	1,91%
> 20.000 <= 30.000	21.485.034,58 €	8,70%	867	11,90%	23,93%	1,88%
> 30.000 <= 40.000	23.703.869,49 €	9,59%	682	9,36%	28,80%	3,42%
> 40.000 <= 50.000	18.076.889,29 €	7,32%	404	5,54%	33,00%	6,61%
> 50.000 <= 60.000	17.101.772,99 €	6,92%	313	4,30%	36,29%	8,12%
> 60.000 <= 70.000	15.514.830,69 €	6,28%	239	3,28%	41,37%	8,32%
> 70.000 <= 80.000	19.180.863,02 €	7,76%	256	3,51%	43,54%	13,80%
> 80.000 <= 90.000	13.994.124,12 €	5,66%	165	2,26%	46,58%	8,49%
> 90.000 <= 100.000	12.108.662,81 €	4,90%	128	1,76%	46,65%	10,13%
> 100.000 <= 110.000	14.085.098,60 €	5,70%	134	1,84%	48,16%	6,67%
> 110.000 <= 120.000	10.356.788,94 €	4,19%	90	1,24%	52,86%	14,35%
> 120.000 <= 130.000	8.100.025,39 €	3,28%	65	0,89%	51,10%	9,10%
> 130.000 <= 140.000	5.530.385,80 €	2,24%	41	0,56%	53,10%	9,90%
> 140.000 <= 150.000	7.987.375,35 €	3,23%	55	0,75%	52,79%	7,85%
> 150.000 <= 160.000	5.567.548,01 €	2,25%	36	0,49%	55,30%	10,05%
> 160.000 <= 170.000	4.256.801,20 €	1,72%	26	0,36%	56,60%	7,67%
> 170.000 <= 180.000	2.985.273,90 €	1,21%	17	0,23%	49,89%	6,11%
> 180.000 <= 190.000	3.324.144,98 €	1,35%	18	0,25%	55,22%	15,52%
> 190.000 <= 200.000	2.548.351,96 €	1,03%	13	0,18%	53,29%	0,00%
> 200.000 <= 250.000	6.297.305,68 €	2,55%	28	0,38%	55,01%	6,86%
> 250.000 <= 300.000	3.541.468,72 €	1,43%	13	0,18%	52,16%	0,00%
> 300.000 <= 350.000	1.294.312,52 €	0,52%	4	0,05%	63,45%	0,00%
> 350.000 <= 400.000	2.236.110,55 €	0,91%	6	0,08%	59,17%	0,00%
> 400.000 <= 500.000	499.863,29 €	0,20%	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	999.286,46 €	0,40%	1	0,01%	68,28%	100,00%
> 1.000.000	0,00 €	0,00%	0	0,00%	0,00%	0,00%
TOTAL	247.046.261,74 €	100%	7.286	100%	40,09%	7,28%

Original weighted average current Outstanding Balance = 65.685,91 €
 Weighted average current Outstanding Balance = 33.906,98 €
 Maximum current Outstanding Balance = 999.286,46 €
 Minimum current Outstanding Balance = 0,08 €

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Pool Distribution by Region - 31.05.2017 -

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	2.437.270,54 €	0,99%	77	1,06%	41,26%	0,00%
Basilicata	44.899,57 €	0,02%	1	0,01%	49,96%	100,00%
Calabria	670.004,48 €	0,27%	7	0,10%	44,81%	100,00%
Campania	5.085.716,71 €	2,06%	114	1,56%	45,97%	100,00%
Emilia-Romagna	8.193.953,45 €	3,32%	137	1,88%	52,12%	0,00%
Friuli-Venezia-Giulia	1.010.633,72 €	0,41%	90	1,24%	29,77%	0,00%
Lazio	157.906.982,19 €	63,92%	4.645	63,75%	37,83%	0,00%
Liguria	1.303.443,64 €	0,53%	34	0,47%	39,94%	0,00%
Lombardia	30.305.233,12 €	12,27%	1.193	16,37%	39,07%	0,00%
Marche	1.249.530,27 €	0,51%	21	0,29%	48,26%	0,00%
Molise	384.554,16 €	0,16%	7	0,10%	43,32%	100,00%
Piemonte	6.123.967,65 €	2,48%	119	1,63%	50,39%	0,00%
Puglia	893.073,24 €	0,36%	12	0,16%	53,53%	100,00%
Sardegna	10.237.668,18 €	4,14%	124	1,70%	53,03%	100,00%
Sicilia	677.750,15 €	0,27%	11	0,15%	46,54%	100,00%
Toscana	8.693.439,67 €	3,52%	300	4,12%	35,65%	0,00%
Trentino-Alto-Adige	916.428,22 €	0,37%	26	0,36%	45,15%	0,00%
Umbria	2.675.390,24 €	1,08%	74	1,02%	49,20%	0,00%
Valle D'Aosta	46.285,21 €	0,02%	1	0,01%	39,06%	0,00%
Veneto	8.190.037,33 €	3,32%	293	4,02%	46,03%	0,00%
TOTAL	247.046.261,74 €	100%	7.286	100%	40,09%	7,28%

BHW Bausparkasse AG

Pool Distribution by LTV - 31.05.2017 -

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%	1.293.574,43 €	0,52%	633	8,69%	3,16%	0,00%
> 5% <= 10%	3.602.807,28 €	1,46%	324	4,45%	7,88%	7,23%
> 10% <= 15%	7.684.844,68 €	3,11%	491	6,74%	12,87%	2,15%
> 15% <= 20%	15.362.656,71 €	6,22%	686	9,42%	17,73%	1,61%
> 20% <= 25%	28.878.527,82 €	11,69%	1.538	21,11%	22,50%	2,32%
> 25% <= 30%	21.506.371,47 €	8,71%	736	10,10%	27,63%	4,38%
> 30% <= 35%	25.854.612,07 €	10,47%	954	13,09%	32,62%	3,95%
> 35% <= 40%	19.392.473,67 €	7,85%	447	6,14%	37,37%	6,54%
> 40% <= 45%	22.003.324,96 €	8,91%	370	5,08%	42,46%	7,52%
> 45% <= 50%	30.774.195,00 €	12,46%	415	5,70%	47,47%	7,26%
> 50% <= 55%	26.741.332,73 €	10,82%	289	3,97%	52,32%	8,18%
> 55% <= 60%	16.965.377,45 €	6,87%	178	2,44%	57,38%	17,09%
> 60% <= 65%	8.101.645,51 €	3,28%	70	0,96%	62,07%	13,64%
> 65% <= 70%	5.858.479,80 €	2,37%	60	0,82%	67,39%	25,10%
> 70% <= 75%	2.262.286,02 €	0,92%	20	0,27%	72,39%	11,04%
> 75% <= 80%	10.763.752,14 €	4,36%	75	1,03%	79,72%	15,05%
unknown						
TOTAL	247.046.261,74 €	100%	7.286	100%	40,09%	7,28%

Original weighted average LTV = 51,10%
 Weighted average current LTV = 40,09%
 Maximum current LTV = 80,00%
 Minimum current LTV = 0,00%

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Pool Distribution by DTI - 31.05.2017 -

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%	1.993.945,60 €	0,81%	107	1,47%	32,12%	1,50%
> 10% <= 20%	13.413.519,98 €	5,43%	800	10,98%	28,33%	4,43%
> 20% <= 25%	15.704.997,27 €	6,36%	751	10,31%	31,72%	3,75%
> 25% <= 30%	22.540.708,03 €	9,12%	904	12,41%	34,26%	4,29%
> 30% <= 35%	27.496.952,75 €	11,13%	950	13,04%	39,94%	6,40%
> 35% <= 40%	34.755.260,14 €	14,07%	961	13,19%	42,16%	6,37%
> 40% <= 45%	34.285.133,58 €	13,88%	763	10,47%	42,14%	6,80%
> 45% <= 50%	29.196.311,52 €	11,82%	627	8,61%	43,64%	11,87%
> 50% <= 55%	25.707.185,61 €	10,41%	450	6,18%	45,56%	13,42%
> 55% <= 60%	18.877.063,23 €	7,64%	307	4,21%	44,85%	6,29%
> 60% <= 65%	7.445.194,34 €	3,01%	115	1,58%	45,29%	7,68%
> 65% <= 70%	2.646.429,40 €	1,07%	64	0,88%	39,73%	11,08%
> 70% <= 80%	2.250.342,17 €	0,91%	59	0,81%	32,17%	6,67%
> 80% <= 90%	559.473,39 €	0,23%	9	0,12%	31,57%	0,00%
> 90% <= 100%	708.813,46 €	0,29%	10	0,14%	39,44%	10,52%
> 100% <= unknown	0,00 €	0,00%	0	0,00%	0,00%	0,00%
	9.464.931,27 €	3,83%	409	5,61%	34,58%	3,34%
TOTAL	247.046.261,74 €	100%	7.286	100%	40,09%	7,28%

Original weighted average DTI = 40,42%
 Weighted average current DTI = 38,90%
 Maximum current DTI = 99,59%
 Minimum current DTI = 2,91%

BHW Bausparkasse AG

Pool Distribution by Interest Rate - 31.05.2017 -

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%	32.108.548,22 €	13,00%	1.373	18,84%	28,60%	2,91%
> 4,25% <= 4,50%	14.017.239,41 €	5,67%	579	7,95%	24,72%	2,10%
> 4,50% <= 4,75%	15.781.168,53 €	6,39%	507	6,96%	35,29%	4,62%
> 4,75% <= 5,00%	36.661.304,43 €	14,84%	723	9,92%	44,54%	8,14%
> 5,00% <= 5,25%	29.215.421,88 €	11,83%	803	11,02%	40,40%	7,81%
> 5,25% <= 5,50%	32.227.304,94 €	13,05%	747	10,25%	45,47%	11,39%
> 5,50% <= 5,75%	41.589.257,85 €	16,83%	1.096	15,04%	42,25%	7,76%
> 5,75% <= 6,00%	23.705.637,66 €	9,60%	580	7,96%	47,57%	11,01%
> 6,00% <= 6,25%	12.330.622,63 €	4,99%	520	7,14%	42,01%	10,22%
> 6,25% <= 6,50%	5.367.831,02 €	2,17%	305	4,19%	36,38%	0,00%
> 6,50% <= 6,75%	3.439.071,18 €	1,39%	50	0,69%	46,63%	0,00%
> 6,75% <= 7,00%	602.853,99 €	0,24%	3	0,04%	73,33%	0,00%
> 7,00%	0,00 €	0,00%	0	0,00%	0,00%	0,00%
TOTAL	247.046.261,74 €	100%	7.286	100%	40,09%	7,28%

Original weighted average Interest Rate = 5,17%
 Weighted average current Interest Rate = 5,15%
 Maximum current Interest Rate = 7,00%
 Minimum current Interest Rate = 3,05%

BHW Bausparkasse AG

Pool Distribution by Prior Ranking Charges - 31.05.2017 -

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	244.803.348,60 €	99,09%	7.188	98,65%	39,97%	7,27%
Mortgages subject prior ranking charges	1.483.603,73 €	0,60%	33	0,45%	59,95%	10,08%
Unknown	759.309,41 €	0,31%	65	0,89%	0,00%	0,00%
TOTAL	247.046.261,74 €	100%	7.286	100%	40,09%	7,28%

BHW Bausparkasse AG

Pool Distribution by Property Type - 31.05.2017 -

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	14.795.533,62	5,99%	124	1,70%	54,10%	14,99%
Two-Family House	1.050.066,62	0,43%	10	0,14%	49,22%	7,23%
Multi-Family House	81.787,82	0,03%	1	0,01%	21,24%	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)	228.007.007,43	92,29%	6.999	96,06%	39,18%	6,89%
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	3.111.866,25	1,26%	152	2,09%	37,38%	0,00%
TOTAL	247.046.261,74	100%	7.286	100%	40,09%	7,28%

BHW Bausparkasse AG

Pool Distribution by Employment Status - 31.05.2017 -

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	2.547.632,28	1,03%	33	0,45%	45,89%	6,02%
Public Sector Employees	15.437.174,77	6,25%	337	4,63%	41,94%	17,47%
Other Employees	134.446.688,53	54,42%	3.230	44,33%	43,12%	8,97%
Self-Employed	12.209.629,47	4,94%	134	1,84%	49,24%	8,83%
Other (Pensioners, Students, ...)	26.961.602,69	10,91%	1.560	21,41%	26,28%	2,25%
unknown	55.443.534,00	22,44%	1.992	27,34%	36,64%	2,52%
TOTAL	247.046.261,74	100%	7.286	100%	40,09%	7,28%

BHW Bausparkasse AG

Pool Distribution by Occupation Status - 31.05.2017 -

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	245.208.698,08	99,26%	7.227	99,19%	39,97%	7,28%
Non-Owner Occupied	1.837.563,66	0,74%	59	0,81%	56,11%	8,14%
TOTAL	247.046.261,74	100%	7.286	100%	40,09%	7,28%

BHW Bausparkasse AG

Pool Distribution by Amortisation Type - 31.05.2017 -

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	160.361.354,29	64,91%	1.843	25,30%	48,25%	10,49%
Annuity	86.684.907,45	35,09%	5.443	74,70%	24,99%	1,36%
TOTAL	247.046.261,74	100%	7.286	100%	40,09%	7,28%

BHW Bausparkasse AG

Pool Distribution by Seasoning - 31.05.2017 -

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	247.046.261,74 €	100,00%	7.286	100,00%	40,09%	7,28%
TOTAL	247.046.261,74 €	100%	7.286	100%	40,09%	7,28%

Original weighted average current Seasoning = 34,34
 Weighted average current Seasoning = 151,81
 Maximum current Seasoning = 184,57
 Minimum current Seasoning = 102,00

BHW Bausparkasse AG

Pool Distribution by Remaining Term to next Reset Date - 31.05.2017 -

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	23.563.781,02 €	9,54%	943	12,94%	40,44%	6,10%
> 12 <= 24	31.644.522,64 €	12,81%	575	7,89%	40,90%	4,21%
> 24 <= 36	28.798.318,12 €	11,66%	527	7,23%	42,96%	5,69%
> 36 <= 48	33.463.740,28 €	13,55%	583	8,00%	44,24%	12,10%
> 48 <= 60	34.223.456,25 €	13,85%	898	12,33%	41,58%	10,37%
> 60 <= 72	16.518.241,51 €	6,69%	829	11,38%	30,46%	2,30%
> 72 <= 84	9.638.146,99 €	3,90%	317	4,35%	34,84%	5,43%
> 84 <= 96	9.572.962,13 €	3,87%	381	5,23%	33,56%	6,29%
> 96 <= 108	12.562.359,47 €	5,09%	538	7,38%	35,70%	9,56%
> 108 <= 120	11.682.382,78 €	4,73%	468	6,42%	36,03%	2,09%
> 120 <= 132	9.124.326,35 €	3,69%	391	5,37%	35,35%	2,91%
> 132 <= 144	4.460.438,91 €	1,81%	104	1,43%	46,72%	0,00%
> 144 <= 156	6.446.137,87 €	2,61%	229	3,14%	36,65%	5,53%
> 156 <= 168	9.159.121,28 €	3,71%	359	4,93%	40,16%	5,10%
> 168 <= 180	5.599.559,85 €	2,27%	132	1,81%	56,09%	32,04%
> 180 <= 192	295.011,84 €	0,12%	7	0,10%	48,07%	0,00%
> 192 <= 204	143.754,45 €	0,06%	4	0,05%	71,73%	0,00%
> 204 <= 216	0,00 €	0,00%	0	0,00%	0,00%	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 €	0,06%	1	0,01%	50,00%	100,00%
TOTAL	247.046.261,74 €	100%	7.286	100%	40,09%	7,28%

Original weighted average current Term to Reset = 132,19
 Weighted average current Term to Reset = 62,74
 Maximum current Term to Reset = 991,00
 Minimum current Term to Reset = 0,03

BHW Bausparkasse AG