



PB Domicilio 2007-1 DAC - Investor Notification



Determination Date :	18.06.2018	
Reference Period :	01.03.2018	- 31.05.2018
Interest Period on Notes :	09.04.2018	- 08.07.2018
Fixed Euribor :	-0,32800%	

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		203.302.961,91
Scheduled principal received	14.393.171,50	
Unscheduled principal received / prepayments	3.263.722,23	
thereof Removals	40.000,00	
Total principal available for distribution		17.656.893,73
Current period Realised Loss (full allocation to Excess Spread Ledger, therefore no effect on the calculation of net principal repayment)	535.007,35	
Cumulative Realised Loss (fully allocated to the Excess Spread Ledger)	4.208.853,13	
Current period Unjustified Loss/Late Recoveries	0,00	
Current period reverse of previous reduction of the Note Principal Amount	0,00	
Net principal repayment		17.656.893,73
Ending Aggregate Principal Balance		185.646.068,18
CPR	6,58%	
Remittance Excess Spread Amount/Ledger		
Ending Aggregate Nominal Balance	223.600.284,92	
Aggregate Outstanding Nominal Amount of cumulative Defaulted Reference Claims	44.219.962,61	
		179.380.322,31
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)		229.208,19
Excess Spread Ledger before Realised Loss Allocation		7.209.998,73
Current Realised Loss	535.007,35	
Excess Spread Ledger after Realised Loss Allocation		6.674.991,38

Remittance Realised Loss		
Number and Protected Amount, Accrued Interest , Enforcement Costs of Loans	6,00	841.336,79
Foreclosure Proceeds	306.329,44	
Prior Ranking Loans	0,00	
Realised Loss		535.007,35

Reference Pool Information			
Bullet and Annuity Loans (Bausparsofordarlehen, Tilgungshypotheiken)			
Beginning number of Reference Claims			6.156
Current period number of Reference Claims paid in full	-272		
Current period number of Removals	-1		
Aggregated number of Reference Claims paid in full / Removals			-273
Added Loans *			-12
Ending Number of Reference Claims			5.871

* in case loan was splitted

Delinquency Status			
	Number of Reference Claims	Protected Amount	Overdue Payments
0 months in arrears	4.868	142.646.091,73	n.a.
0,01 - 1 months in arrears	460	11.330.545,96	47.917,57
>1 - 1,99 months in Arrears	270	7.708.376,22	110.051,22
2 - 2,99 months in Arrears	53	2.146.856,82	40.052,50
3 - 3,99 months in Arrears	20	823.255,45	19.527,06
4 - 4,99 months in Arrears	8	557.055,22	20.418,86
5 - 5,99 months in Arrears	8	896.671,97	32.133,77
6 - 11,99 months in Arrears	25	1.482.979,74	89.592,41
12+ months in Arrears	158	18.046.020,49	8.491.901,52
Delinquencies (greater 3 months)	219	21.805.982,87	8.653.573,62
Subtotal	219	21.805.982,87	8.653.573,62
Bankruptcy	1	8.214,58	0,00
Total	220	21.814.197,45	8.653.573,62

Defaulted Reference Claims			
	Number of Reference Claims	Protected Amount	Overdue Payments
Current period Defaulted Reference Claims	6	79.562,66	2.208,76
Cumulative Defaulted Reference Claims	500	37.237.521,84	8.697.758,81
thereof normal performing again*	116	6.659.296,20	

* Loans with no arrears and no bankruptcy flag.

Determination Date: 18.06.2018
 Payment Date: 09.07.2018
 3 Month EURIBOR: -0,3280%

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	102	6.228.730,67	n.a.
0,01 - 1 months in arrears	92	5.473.762,80	13.195,65
>1 - 1,99 months in Arrears	47	2.219.791,26	25.820,44
2 - 2,99 months in Arrears	13	1.153.288,05	17.893,23
3 - 3,99 months in Arrears	11	627.382,19	14.653,59
4 - 4,99 months in Arrears	3	342.346,38	12.606,64
5 - 5,99 months in Arrears	6	704.897,02	23.559,94
6 - 11,99 months in Arrears	16	1.216.645,31	68.036,13
12+ months in Arrears	150	17.660.062,00	8.449.059,01
Delinquencies (greater 3 months)	186	20.551.332,90	8.567.915,31
Subtotal	186	20.551.332,90	8.567.915,31
Bankruptcy	1	8.214,58	0,00
Total	187	20.559.547,48	8.567.915,31

Overdue Reference Claim					
	Number of Reference Claims	Protected Amount	the current principal balance of the building savings account	Nominal Amount	Overdue Payments
Overdue Reference Claims	441	35.635.120,26	6.670.326,13	42.305.446,39	8.624.824,63
thereof normal performing again*	103	6.236.945,25	1.765.559,65	8.002.504,90	

* Loans with no arrears and no bankruptcy flag.

Determination Date: 18.06.2018
 Payment Date: 09.07.2018
 3 Month EURIBOR: -0,3280%

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	567.675,15	383	0,3500%	0,0220%	0,08 €	30,64 €	January 2033
C	13.400.000,00	134	0,4800%	0,1520%	38,42 €	5.148,28 €	January 2033
D	11.200.000,00	112	0,9000%	0,5720%	144,59 €	16.194,08 €	January 2033
E	5.700.000,00	57	3,0000%	2,6720%	675,42 €	38.498,94 €	January 2033
Totals	30.867.675,15					59.871,94	

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:	18.06.2018	Current Interest Period	
Payment Date:	09.07.2018	Beginning	Ending
3 Month EURIBOR:	-0,32800%	09.04.2018	08.07.2018
Number of days (act):	91		
Servicer:	BHW Bausparkasse AG		
Reporting Date:	12.06.2018		
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	1,84%	567.675,15	0,00	0,00	567.675,15	567.675,15	0,00	0,00	0,00	0,00%
C	13.400.000,00	43,41%	13.400.000,00	0,00	0,00	1.339.871,12	1.339.871,12	0,00	0,00	12.060.128,88	41,64%
D	11.200.000,00	36,28%	11.200.000,00	0,00	0,00	0,00	0,00	0,00	0,00	11.200.000,00	38,67%
E	5.700.000,00	18,47%	5.700.000,00	0,00	0,00	0,00	0,00	0,00	0,00	5.700.000,00	19,68%
Totals	1.388.636.810,45	100%	30.867.675,15	0,00	0,00	1.907.546,27	1.907.546,27	0,00	0,00	28.960.128,88	100%

Credit Enhancement (based on Ending Class Principal Amount)			
Class	Initial Percentage	Beginning Percentage	Ending Percentage
A1+	4,98%	100,00%	99,99%
A2+	4,94%	100,00%	99,99%
B	2,18%	98,16%	99,99%
C	1,22%	54,75%	58,35%
D	0,41%	18,47%	19,68%
E	0,00%	0,00%	0,00%

Determination Date: 18.06.2018
Payment Date: 09.07.2018
3 Month EURIBOR: -0,32800%
Servicer: BHW Bausparkasse AG
Reporting Date: 12.06.2018
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	567.675,15	0,0220%	567.675,15	30,64	567.705,79	0,00	0,00	A0NYWN	DE000A0NYWN8
C	13.400.000,00	13.400.000,00	0,1520%	1.339.871,12	5.148,28	1.345.019,40	0,00	12.060.128,88	A0NYWP	DE000A0NYWP3
D	11.200.000,00	11.200.000,00	0,5720%	0,00	16.194,08	16.194,08	0,00	11.200.000,00	A0NYWQ	DE000A0NYWQ1
E	5.700.000,00	5.700.000,00	2,6720%	0,00	38.498,94	38.498,94	0,00	5.700.000,00	A0NYWR	DE000A0NYWR9
Totals CLN	69.600.000,00	30.867.675,15		1.907.546,27	59.871,94	1.967.418,21	0,00	28.960.128,88		

Amounts per Unit (50.000 / 100.000)								Rating of the Notes S&P	
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	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	1.482,18	1.482,18	0,08	1.482,26	0,00	0,00	07.01.2033	AA	A-
C	100.000,00	9.999,04	38,42	10.037,46	0,00	90.000,96	07.01.2033	A	A-
D	100.000,00	0,00	144,59	144,59	0,00	100.000,00	07.01.2033	BBB	NR
E	100.000,00	0,00	675,42	675,42	0,00	100.000,00	07.01.2033	BB	NR

Determination Date: 18.06.2018
Payment Date: 09.07.2018
3 Month EURIBOR: -0,32800%
Servicer: BHW Bausparkasse AG
Reporting Date 12.06.2018

Pool Distribution by Loan Purpose - 31.05.2018 -

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)	77.014.191,30 €	41,48%	4.661	79,39%	24,53%	1,25%
Other loans	108.631.876,88 €	58,52%	1.210	20,61%	48,57%	13,07%
TOTAL	185.646.068,18 €	100,00%	5.871	100,00%	38,60%	8,17%

BHW Bausparkasse AG

Pool Distribution by Outstanding Balance - 31.05.2018 -

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	10.628.881,88 €	5,73%	2.224	37,88%	21,77%	1,78%
> 10.000 <= 20.000	14.320.408,48 €	7,71%	963	16,40%	17,88%	2,18%
> 20.000 <= 30.000	17.951.796,36 €	9,67%	726	12,37%	22,28%	1,43%
> 30.000 <= 40.000	16.953.344,71 €	9,13%	496	8,45%	27,69%	3,10%
> 40.000 <= 50.000	13.320.622,49 €	7,18%	300	5,11%	31,85%	7,74%
> 50.000 <= 60.000	11.562.787,32 €	6,23%	211	3,59%	36,13%	10,54%
> 60.000 <= 70.000	10.358.826,53 €	5,58%	159	2,71%	41,65%	7,42%
> 70.000 <= 80.000	12.164.173,42 €	6,55%	163	2,78%	43,50%	15,85%
> 80.000 <= 90.000	11.190.721,78 €	6,03%	132	2,25%	47,12%	12,12%
> 90.000 <= 100.000	9.848.283,41 €	5,30%	104	1,77%	45,25%	12,45%
> 100.000 <= 110.000	9.977.305,20 €	5,37%	95	1,62%	50,47%	8,46%
> 110.000 <= 120.000	8.262.943,68 €	4,45%	72	1,23%	51,07%	13,81%
> 120.000 <= 130.000	5.260.806,22 €	2,83%	42	0,72%	50,48%	9,38%
> 130.000 <= 140.000	3.549.832,26 €	1,91%	26	0,44%	51,88%	11,70%
> 140.000 <= 150.000	6.392.943,65 €	3,44%	44	0,75%	53,32%	14,93%
> 150.000 <= 160.000	3.397.565,25 €	1,83%	22	0,37%	53,14%	7,80%
> 160.000 <= 170.000	3.610.576,33 €	1,94%	22	0,37%	54,53%	9,03%
> 170.000 <= 180.000	2.460.408,78 €	1,33%	14	0,24%	51,75%	22,99%
> 180.000 <= 190.000	2.046.261,37 €	1,10%	11	0,19%	52,49%	8,09%
> 190.000 <= 200.000	1.169.648,90 €	0,63%	6	0,10%	54,70%	0,00%
> 200.000 <= 250.000	4.456.118,91 €	2,40%	20	0,34%	52,38%	5,51%
> 250.000 <= 300.000	2.450.661,35 €	1,32%	9	0,15%	49,75%	0,00%
> 300.000 <= 350.000	1.329.679,46 €	0,72%	4	0,07%	60,76%	0,00%
> 350.000 <= 400.000	1.482.322,10 €	0,80%	4	0,07%	64,87%	0,00%
> 400.000 <= 500.000	499.865,78 €	0,27%	1	0,02%	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	999.282,56 €	0,54%	1	0,02%	68,28%	100,00%
> 1.000.000	0,00 €	0,00%	0	0,00%	0,00%	0,00%
TOTAL	185.646.068,18 €	100%	5.871	100%	38,60%	8,17%

Original weighted average current Outstanding Balance = 65.685,91 €
 Weighted average current Outstanding Balance = 31.620,86 €
 Maximum current Outstanding Balance = 999.282,56 €
 Minimum current Outstanding Balance = 0,68 €

BHW Bausparkasse AG

Pool Distribution by Region - 31.05.2018 -

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	1.921.751,47 €	1,04%	62	1,06%	37,97%	0,00%
Basilicata	43.504,25 €	0,02%	1	0,02%	48,41%	100,00%
Calabria	528.859,29 €	0,28%	5	0,09%	43,35%	100,00%
Campania	4.476.218,50 €	2,41%	106	1,81%	45,08%	100,00%
Emilia-Romagna	6.028.031,65 €	3,25%	118	2,01%	46,62%	0,00%
Friuli-Venezia-Giulia	688.185,01 €	0,37%	82	1,40%	26,16%	0,00%
Lazio	117.812.804,17 €	63,46%	3.782	64,42%	36,42%	0,00%
Liguria	1.209.404,65 €	0,65%	29	0,49%	39,74%	0,00%
Lombardia	21.542.924,85 €	11,60%	886	15,09%	36,34%	0,00%
Marche	1.133.844,75 €	0,61%	19	0,32%	48,09%	0,00%
Molise	274.261,52 €	0,15%	5	0,09%	39,66%	100,00%
Piemonte	4.781.022,49 €	2,58%	102	1,74%	49,48%	0,00%
Puglia	754.791,58 €	0,41%	11	0,19%	53,61%	100,00%
Sardegna	8.594.232,38 €	4,63%	103	1,75%	54,05%	100,00%
Sicilia	497.270,03 €	0,27%	7	0,12%	45,65%	100,00%
Toscana	6.341.386,85 €	3,42%	252	4,29%	32,01%	0,00%
Trentino-Alto-Adige	616.757,80 €	0,33%	16	0,27%	43,92%	0,00%
Umbria	2.304.672,64 €	1,24%	69	1,18%	51,01%	0,00%
Valle D'Aosta	44.989,36 €	0,02%	1	0,02%	37,96%	0,00%
Veneto	6.051.154,94 €	3,26%	215	3,66%	43,98%	0,00%
TOTAL	185.646.068,18 €	100%	5.871	100%	38,60%	8,17%

BHW Bausparkasse AG

Pool Distribution by LTV - 31.05.2018 -

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%	906.249,59 €	0,49%	221	3,76%	3,53%	4,68%
> 5% <= 10%	3.485.382,53 €	1,88%	380	6,47%	7,80%	7,52%
> 10% <= 15%	8.601.037,30 €	4,63%	523	8,91%	12,81%	1,01%
> 15% <= 20%	19.923.613,51 €	10,73%	1.287	21,92%	17,73%	1,14%
> 20% <= 25%	16.404.431,45 €	8,84%	793	13,51%	22,24%	4,36%
> 25% <= 30%	18.207.514,49 €	9,81%	730	12,43%	27,84%	4,13%
> 30% <= 35%	17.981.227,22 €	9,69%	641	10,92%	32,13%	5,69%
> 35% <= 40%	13.491.807,94 €	7,27%	306	5,21%	37,50%	6,43%
> 40% <= 45%	16.320.617,57 €	8,79%	244	4,16%	42,60%	9,72%
> 45% <= 50%	18.421.126,73 €	9,92%	246	4,19%	47,47%	8,76%
> 50% <= 55%	19.824.542,74 €	10,68%	209	3,56%	52,23%	9,65%
> 55% <= 60%	12.982.426,11 €	6,99%	128	2,18%	57,34%	14,23%
> 60% <= 65%	4.940.869,69 €	2,66%	46	0,78%	62,26%	16,65%
> 65% <= 70%	4.179.895,47 €	2,25%	39	0,66%	67,14%	33,24%
> 70% <= 75%	2.078.900,17 €	1,12%	20	0,34%	71,70%	14,41%
> 75% <= 80%	7.896.425,67 €	4,25%	58	0,99%	79,67%	21,81%
unknown						
TOTAL	185.646.068,18 €	100%	5.871	100%	38,60%	8,17%

Original weighted average LTV = 51,10%
 Weighted average current LTV = 38,60%
 Maximum current LTV = 80,00%
 Minimum current LTV = 0,30%

BHW Bausparkasse AG

Pool Distribution by DTI - 31.05.2018 -

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%	1.609.517,29 €	0,87%	78	1,33%	32,14%	1,74%
> 10% <= 20%	9.489.116,44 €	5,11%	613	10,44%	25,57%	4,85%
> 20% <= 25%	12.322.650,10 €	6,64%	610	10,39%	30,54%	4,64%
> 25% <= 30%	16.739.409,61 €	9,02%	727	12,38%	31,71%	4,65%
> 30% <= 35%	20.334.067,77 €	10,95%	748	12,74%	38,56%	6,34%
> 35% <= 40%	27.379.396,58 €	14,75%	775	13,20%	41,21%	7,33%
> 40% <= 45%	24.331.219,62 €	13,11%	611	10,41%	40,72%	7,65%
> 45% <= 50%	21.859.781,41 €	11,77%	508	8,65%	43,02%	14,53%
> 50% <= 55%	20.052.690,04 €	10,80%	375	6,39%	44,52%	12,67%
> 55% <= 60%	13.056.400,86 €	7,03%	244	4,16%	43,44%	7,95%
> 60% <= 65%	5.294.031,07 €	2,85%	93	1,58%	43,83%	10,52%
> 65% <= 70%	2.103.707,07 €	1,13%	59	1,00%	35,62%	9,54%
> 70% <= 80%	1.780.571,00 €	0,96%	52	0,89%	30,49%	8,04%
> 80% <= 90%	533.779,65 €	0,29%	8	0,14%	30,83%	0,00%
> 90% <= 100%	302.855,53 €	0,16%	4	0,07%	41,37%	23,98%
> 100% <= unknown	0,00 €	0,00%	0	0,00%	0,00%	0,00%
	8.456.874,14 €	4,56%	366	6,23%	31,93%	5,26%
TOTAL	185.646.068,18 €	100%	5.871	100%	38,60%	8,17%

Original weighted average DTI = 40,42%
 Weighted average current DTI = 38,54%
 Maximum current DTI = 99,59%
 Minimum current DTI = 3,47%

BHW Bausparkasse AG

Pool Distribution by Interest Rate - 31.05.2018 -

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%	26.718.940,14 €	14,39%	1.264	21,53%	27,39%	3,06%
> 4,25% <= 4,50%	10.995.034,88 €	5,92%	479	8,16%	23,07%	2,23%
> 4,50% <= 4,75%	12.620.318,76 €	6,80%	387	6,59%	33,64%	3,23%
> 4,75% <= 5,00%	30.399.621,10 €	16,38%	608	10,36%	43,25%	8,65%
> 5,00% <= 5,25%	22.248.795,19 €	11,98%	688	11,72%	38,03%	8,27%
> 5,25% <= 5,50%	25.058.056,00 €	13,50%	551	9,39%	44,99%	13,29%
> 5,50% <= 5,75%	31.872.469,51 €	17,17%	856	14,58%	41,15%	9,28%
> 5,75% <= 6,00%	16.303.544,72 €	8,78%	473	8,06%	45,35%	11,81%
> 6,00% <= 6,25%	5.956.912,77 €	3,21%	319	5,43%	43,84%	17,05%
> 6,25% <= 6,50%	2.061.076,69 €	1,11%	236	4,02%	30,30%	0,00%
> 6,50% <= 6,75%	881.734,21 €	0,47%	8	0,14%	58,40%	0,00%
> 6,75% <= 7,00%	529.564,21 €	0,29%	2	0,03%	77,53%	0,00%
> 7,00%	0,00 €	0,00%	0	0,00%	0,00%	0,00%
TOTAL	185.646.068,18 €	100%	5.871	100%	38,60%	8,17%

Original weighted average Interest Rate = 5,17%
 Weighted average current Interest Rate = 5,08%
 Maximum current Interest Rate = 7,00%
 Minimum current Interest Rate = 3,05%

BHW Bausparkasse AG

Pool Distribution by Prior Ranking Charges - 31.05.2018 -

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	183.951.254,57 €	99,09%	5.822	99,17%	38,44%	8,16%
Mortgages subject prior ranking charges	1.227.794,20 €	0,66%	25	0,43%	61,66%	9,97%
Unknown	467.019,41 €	0,25%	24	0,41%	0,00%	0,00%
TOTAL	185.646.068,18 €	100%	5.871	100%	38,60%	8,17%

BHW Bausparkasse AG

Pool Distribution by Property Type - 31.05.2018 -

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	12.281.412,39	6,62%	102	1,74%	53,21%	17,10%
Two-Family House	924.863,46	0,50%	8	0,14%	48,12%	8,00%
Multi-Family House	0,00	0,00%	0	0,00%	0,00%	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)	169.198.286,98	91,14%	5.617	95,67%	37,60%	7,54%
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	3.241.505,35	1,75%	144	2,45%	32,49%	7,20%
TOTAL	185.646.068,18	100%	5.871	100%	38,60%	8,17%

BHW Bausparkasse AG

Pool Distribution by Employment Status - 31.05.2018 -

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	1.761.168,39	0,95%	23	0,39%	47,01%	8,46%
Public Sector Employees	10.707.539,60	5,77%	253	4,31%	41,45%	17,58%
Other Employees	104.274.948,36	56,17%	2.717	46,28%	41,88%	10,06%
Self-Employed	9.235.233,53	4,97%	106	1,81%	47,20%	8,16%
Other (Pensioners, Students, ...)	21.480.421,97	11,57%	1.271	21,65%	24,35%	2,37%
unknown	38.186.756,33	20,57%	1.501	25,57%	34,36%	3,63%
TOTAL	185.646.068,18	100%	5.871	100%	38,60%	8,17%

BHW Bausparkasse AG

Pool Distribution by Occupation Status - 31.05.2018 -

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	184.158.805,15	99,20%	5.825	99,22%	38,45%	8,17%
Non-Owner Occupied	1.487.263,03	0,80%	46	0,78%	57,10%	8,23%
TOTAL	185.646.068,18	100%	5.871	100%	38,60%	8,17%

BHW Bausparkasse AG

Pool Distribution by Amortisation Type - 31.05.2018 -

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	115.113.783,26	62,01%	1.301	22,16%	48,15%	12,32%
Annuity	70.532.284,92	37,99%	4.570	77,84%	23,01%	1,39%
TOTAL	185.646.068,18	100%	5.871	100%	38,60%	8,17%

BHW Bausparkasse AG

Pool Distribution by Seasoning - 31.05.2018 -

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	185.646.068,18 €	100,00%	5.871	100,00%	38,60%	8,17%
TOTAL	185.646.068,18 €	100%	5.871	100%	38,60%	8,17%

Original weighted average current Seasoning = 34,34
 Weighted average current Seasoning = 162,09
 Maximum current Seasoning = 196,57
 Minimum current Seasoning = 114,00

BHW Bausparkasse AG

Pool Distribution by Remaining Term to next Reset Date - 31.05.2018 -

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	23.845.539,27 €	12,84%	470	8,01%	41,31%	4,55%
> 12 <= 24	24.305.057,42 €	13,09%	483	8,23%	42,01%	6,35%
> 24 <= 36	29.096.462,60 €	15,67%	546	9,30%	43,54%	12,29%
> 36 <= 48	27.663.293,50 €	14,90%	839	14,29%	39,87%	11,26%
> 48 <= 60	13.689.813,74 €	7,37%	784	13,35%	28,35%	2,99%
> 60 <= 72	8.419.864,52 €	4,54%	301	5,13%	34,81%	7,24%
> 72 <= 84	7.523.502,55 €	4,05%	352	6,00%	26,90%	4,53%
> 84 <= 96	10.077.540,30 €	5,43%	502	8,55%	31,56%	8,92%
> 96 <= 108	10.428.264,48 €	5,62%	443	7,55%	34,86%	6,60%
> 108 <= 120	8.252.203,23 €	4,45%	377	6,42%	33,75%	1,54%
> 120 <= 132	2.926.784,65 €	1,58%	90	1,53%	36,66%	7,74%
> 132 <= 144	6.296.068,74 €	3,39%	216	3,68%	39,91%	2,34%
> 144 <= 156	6.665.642,58 €	3,59%	326	5,55%	31,06%	2,18%
> 156 <= 168	3.296.634,95 €	1,78%	115	1,96%	48,42%	9,49%
> 168 <= 180	2.694.110,26 €	1,45%	21	0,36%	70,43%	66,60%
> 180 <= 192	230.285,39 €	0,12%	4	0,07%	54,25%	0,00%
> 192 <= 204	85.000,00 €	0,05%	1	0,02%	73,13%	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 €	0,08%	1	0,02%	50,00%	100,00%
TOTAL	185.646.068,18 €	100%	5.871	100%	38,60%	8,17%

Original weighted average current Term to Reset = 132,19
 Weighted average current Term to Reset = 58,14
 Maximum current Term to Reset = 979,00
 Minimum current Term to Reset = 0,03

BHW Bausparkasse AG