



PB Domicilio 2007-1 Limited - Investor Notification



Determination Date :	13.06.2013	
Reference Period :	01.03.2013	- 31.05.2013
Interest Period on Notes :	08.04.2013	- 07.07.2013
Fixed Euribor :	0,21000%	

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		651.607.271,28
Scheduled principal received	17.602.756,89	
Unscheduled principal received / prepayments	4.526.174,04	
thereof Removals	0,00	
Total principal available for distribution		22.128.930,93
Current period Realised Loss	0,00	
Cumulative Realised Loss (fully allocated to the Excess Spread Ledger)	344.183,04	
Current period Unjustified Loss/Late Recoveries	0,00	
Current period reverse of previous reduction of the Note Principal Amount	0,00	
Net principal repayment		22.128.930,93
Ending Aggregate Principal Balance		629.478.340,35
CPR	2,81%	

Remittance Excess Spread Amount/Ledger		
Ending Aggregate Nominal Balance	752.384.516,02	
Aggregate Outstanding Nominal Amount of cumulative Defaulted Reference Claims	52.320.873,73	
		700.063.642,29
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)		894.525,77
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, Tilgungshypotheiken)			
Beginning number of Reference Claims			13.046
Current period number of Reference Claims paid in full	-351		
Current period number of Removals	0		
Aggregated number of Reference Claims paid in full / Removals			-351
Added Loans *			-14
Ending Number of Reference Claims			12.681

* in case loan was splitted

Delinquency Status			
	Number of Reference Claims	Protected Amount	Overdue Payments
0 months in arrears	11.648	557.948.964,52	n.a.
0,01 - 1 months in arrears	401	19.330.815,60	88.922,45
>1 - 1,99 months in Arrears	251	12.556.815,31	140.262,93
2 - 2,99 months in Arrears	75	5.034.644,10	93.892,26
3 - 3,99 months in Arrears	48	3.868.278,33	93.509,45
4 - 4,99 months in Arrears	30	2.634.120,79	84.237,08
5 - 5,99 months in Arrears	24	2.286.836,70	107.063,39
6 - 11,99 months in Arrears	73	7.895.127,63	568.782,85
12+ months in Arrears	131	17.922.737,37	4.628.955,32
Delinquencies (greater 3 months)	306	34.607.100,82	5.482.548,09
Subtotal	306	34.607.100,82	5.482.548,09
Bankruptcy	0	0,00	0,00
Total	306	34.607.100,82	5.482.548,09

Defaulted Reference Claims			
	Number of Reference Claims	Protected Amount	Overdue Payments
Current period Defaulted Reference Claims	22	1.633.355,19	50.862,76
Cumulative Defaulted Reference Claims	576	47.563.857,45	5.494.851,73
thereof normal performing again*	127	5.697.437,88	

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

Determination Date: 13.06.2013
 Payment Date: 08.07.2013
 3 Month EURIBOR: 0,2100%

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+	208.531,18	10	0,3500%	0,5600%	29,52 €	295,20 €	January 2033
A2+	500.000,00	10	0,3500%	0,5600%	70,78 €	707,80 €	January 2033
B	38.300.000,00	383	0,3500%	0,5600%	141,56 €	54.217,48 €	January 2033
C	13.400.000,00	134	0,4800%	0,6900%	174,42 €	23.372,28 €	January 2033
D	11.200.000,00	112	0,9000%	1,1100%	280,58 €	31.424,96 €	January 2033
E	5.700.000,00	57	3,0000%	3,2100%	811,42 €	46.250,94 €	January 2033
Totals	69.308.531,18					156.268,66	

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:	13.06.2013	Current Interest Period	
Payment Date:	08.07.2013	Beginning	Ending
3 Month EURIBOR:	0,21000%	08.04.2013	07.07.2013
Number of days (act):	91		
Servicer:	BHW Bausparkasse AG		
Reporting Date:	07.06.2013		

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	80,89%	527.098.740,10	17.595.795,63	4.524.384,10	22.120.179,73	0,00	0,00	504.978.560,37	80,22%
A2+ Senior Tranche	55.200.000,00	8,47%	55.200.000,00	0,00	0,00	0,00	0,00	0,00	55.200.000,00	8,77%
A1+	500.000,00	0,03%	208.531,18	6.961,26	1.789,94	8.751,20	0,00	0,00	199.779,98	0,03%
A2+	500.000,00	0,08%	500.000,00	0,00	0,00	0,00	0,00	0,00	500.000,00	0,08%
B	38.300.000,00	5,88%	38.300.000,00	0,00	0,00	0,00	0,00	0,00	38.300.000,00	6,08%
C	13.400.000,00	2,06%	13.400.000,00	0,00	0,00	0,00	0,00	0,00	13.400.000,00	2,13%
D	11.200.000,00	1,72%	11.200.000,00	0,00	0,00	0,00	0,00	0,00	11.200.000,00	1,78%
E	5.700.000,00	0,87%	5.700.000,00	0,00	0,00	0,00	0,00	0,00	5.700.000,00	0,91%
Totals	1.388.636.810,45	100%	651.607.271,28	17.602.756,89	4.526.174,04	22.128.930,93	0,00	0,00	629.478.340,35	100%

Credit Enhancement (based on Ending Class Principal Amount)			
Class	Initial Percentage	Beginning Percentage	Ending Percentage
A1+	4,98%	10,61%	10,98%
A2+	4,94%	10,53%	10,90%
B	2,18%	4,65%	4,82%
C	1,22%	2,59%	2,69%
D	0,41%	0,87%	0,91%
E	0,00%	0,00%	0,00%

Determination Date: 13.06.2013
Payment Date: 08.07.2013
3 Month EURIBOR: 0,21000%
Servicer: BHW Bausparkasse AG
Reporting Date: 07.06.2013

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	208.531,18	0,5600%	8.751,20	295,20	9.046,40	0,00	199.779,98	A0NYWL	DE000A0NYWL2
A2+	500.000,00	500.000,00	0,5600%	0,00	707,80	707,80	0,00	500.000,00	A0NYWM	DE000A0NYWM0
B	38.300.000,00	38.300.000,00	0,5600%	0,00	54.217,48	54.217,48	0,00	38.300.000,00	A0NYWN	DE000A0NYWN8
C	13.400.000,00	13.400.000,00	0,6900%	0,00	23.372,28	23.372,28	0,00	13.400.000,00	A0NYWP	DE000A0NYWP3
D	11.200.000,00	11.200.000,00	1,1100%	0,00	31.424,96	31.424,96	0,00	11.200.000,00	A0NYWQ	DE000A0NYWQ1
E	5.700.000,00	5.700.000,00	3,2100%	0,00	46.250,94	46.250,94	0,00	5.700.000,00	A0NYWR	DE000A0NYWR9
Totals CLN	69.600.000,00	69.308.531,18		8.751,20	156.268,66	165.019,86	0,00	69.299.779,98		

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+	20.853,12	875,12	29,52	904,64	0,00	19.978,00	07.01.2033	AAA	AA
A2+	50.000,00	0,00	70,78	70,78	0,00	50.000,00	07.01.2033	AAA	AA
B	100.000,00	0,00	141,56	141,56	0,00	100.000,00	07.01.2033	AA	AA
C	100.000,00	0,00	174,42	174,42	0,00	100.000,00	07.01.2033	A	A
D	100.000,00	0,00	280,58	280,58	0,00	100.000,00	07.01.2033	BBB	NR
E	100.000,00	0,00	811,42	811,42	0,00	100.000,00	07.01.2033	BB	NR

Determination Date: 13.06.2013
Payment Date: 08.07.2013
3 Month EURIBOR: 0,21000%
Servicer: BHW Bausparkasse AG
Reporting Date: 07.06.2013

Pool Distribution by Loan Purpose - 31.05.2013 -

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)	223.098.835,64 €	35,44%	8.131	64,12%	34,39%	1,07%
Other loans	406.379.504,71 €	64,56%	4.550	35,88%	48,08%	10,22%
TOTAL	629.478.340,35 €	100,00%	12.681	100,00%	43,23%	6,98%

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Pool Distribution by Outstanding Balance - 31.05.2013 -

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	15.342.570,17 €	2,44%	2.612	20,60%	32,70%	1,47%
> 10.000 <= 20.000	20.929.929,42 €	3,32%	1.463	11,54%	27,02%	2,49%
> 20.000 <= 30.000	28.641.022,04 €	4,55%	1.129	8,90%	27,92%	3,10%
> 30.000 <= 40.000	48.297.544,62 €	7,67%	1.382	10,90%	32,68%	3,95%
> 40.000 <= 50.000	52.561.582,98 €	8,35%	1.174	9,26%	35,87%	5,03%
> 50.000 <= 60.000	54.954.642,12 €	8,73%	1.006	7,93%	37,23%	8,78%
> 60.000 <= 70.000	49.588.501,42 €	7,88%	767	6,05%	40,02%	8,49%
> 70.000 <= 80.000	45.520.302,68 €	7,23%	607	4,79%	42,59%	9,00%
> 80.000 <= 90.000	45.563.977,30 €	7,24%	537	4,23%	45,46%	10,49%
> 90.000 <= 100.000	39.197.758,76 €	6,23%	414	3,26%	47,61%	6,50%
> 100.000 <= 110.000	35.253.070,90 €	5,60%	337	2,66%	48,10%	7,72%
> 110.000 <= 120.000	32.155.751,29 €	5,11%	280	2,21%	50,29%	7,15%
> 120.000 <= 130.000	28.691.818,97 €	4,56%	230	1,81%	52,14%	8,70%
> 130.000 <= 140.000	21.131.582,70 €	3,36%	157	1,24%	51,11%	7,65%
> 140.000 <= 150.000	16.610.005,46 €	2,64%	115	0,91%	50,51%	9,99%
> 150.000 <= 160.000	11.454.268,07 €	1,82%	74	0,58%	56,45%	7,81%
> 160.000 <= 170.000	14.345.078,07 €	2,28%	87	0,69%	53,75%	5,81%
> 170.000 <= 180.000	12.768.314,07 €	2,03%	73	0,58%	52,72%	6,76%
> 180.000 <= 190.000	8.133.307,74 €	1,29%	44	0,35%	55,43%	4,36%
> 190.000 <= 200.000	5.280.378,31 €	0,84%	27	0,21%	58,60%	7,58%
> 200.000 <= 250.000	21.847.901,06 €	3,47%	100	0,79%	54,26%	5,87%
> 250.000 <= 300.000	9.675.046,86 €	1,54%	36	0,28%	55,34%	5,64%
> 300.000 <= 350.000	5.587.631,99 €	0,89%	17	0,13%	55,32%	6,13%
> 350.000 <= 400.000	1.870.910,71 €	0,30%	5	0,04%	55,58%	0,00%
> 400.000 <= 500.000	3.076.140,31 €	0,49%	7	0,06%	66,60%	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	999.302,33 €	0,16%	1	0,01%	55,72%	100,00%
> 1.000.000	0,00 €	0,00%	0	0,00%	0,00%	0,00%
TOTAL	629.478.340,35 €	100%	12.681	100%	43,23%	6,98%

Original weighted average current Outstanding Balance = 65.685,91 €
 Weighted average current Outstanding Balance = 49.639,49 €
 Maximum current Outstanding Balance = 999.302,33 €
 Minimum current Outstanding Balance = 2,32 €

BHW Bausparkasse AG

Pool Distribution by Region - 31.05.2013 -

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	6.610.201,71 €	1,05%	153	1,21%	45,43%	0,00%
Basilicata	125.899,45 €	0,02%	3	0,02%	35,73%	100,00%
Calabria	1.910.106,19 €	0,30%	20	0,16%	48,57%	100,00%
Campania	12.710.785,36 €	2,02%	212	1,67%	46,86%	100,00%
Emilia-Romagna	19.781.362,51 €	3,14%	269	2,12%	52,01%	0,00%
Friuli-Venezia-Giulia	3.110.388,04 €	0,49%	137	1,08%	45,00%	0,00%
Lazio	404.671.014,93 €	64,29%	8.048	63,47%	41,83%	0,00%
Liguria	4.390.828,31 €	0,70%	80	0,63%	44,72%	0,00%
Lombardia	74.764.627,96 €	11,88%	1.888	14,89%	43,03%	0,00%
Marche	3.724.222,52 €	0,59%	54	0,43%	48,68%	0,00%
Molise	1.780.754,28 €	0,28%	30	0,24%	48,27%	100,00%
Piemonte	15.263.082,75 €	2,42%	263	2,07%	48,68%	0,00%
Puglia	4.770.172,32 €	0,76%	65	0,51%	48,97%	100,00%
Sardegna	19.683.766,33 €	3,13%	257	2,03%	49,05%	100,00%
Sicilia	2.948.186,42 €	0,47%	41	0,32%	50,62%	100,00%
Toscana	22.573.421,44 €	3,59%	500	3,94%	41,68%	0,00%
Trentino-Alto-Adige	3.962.014,88 €	0,63%	59	0,47%	43,61%	0,00%
Umbria	6.997.667,20 €	1,11%	139	1,10%	44,92%	0,00%
Valle D'Aosta	330.310,01 €	0,05%	5	0,04%	48,96%	0,00%
Veneto	19.369.527,74 €	3,08%	458	3,61%	46,90%	0,00%
TOTAL	629.478.340,35 €	100%	12.681	100%	43,23%	6,98%

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Pool Distribution by LTV - 31.05.2013 -

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%	798.033,86 €	0,13%	175	1,38%	3,38%	3,76%
> 5% <= 10%	4.390.597,84 €	0,70%	273	2,15%	7,99%	5,04%
> 10% <= 15%	12.140.333,87 €	1,93%	471	3,71%	12,90%	4,30%
> 15% <= 20%	23.543.350,18 €	3,74%	794	6,26%	17,73%	5,17%
> 20% <= 25%	35.942.557,58 €	5,71%	1.176	9,27%	22,53%	2,78%
> 25% <= 30%	46.377.121,00 €	7,37%	1.165	9,19%	27,52%	4,40%
> 30% <= 35%	71.511.472,44 €	11,36%	2.026	15,98%	32,76%	4,02%
> 35% <= 40%	70.726.530,02 €	11,24%	1.723	13,59%	37,36%	5,32%
> 40% <= 45%	73.874.449,84 €	11,74%	1.553	12,25%	42,49%	6,23%
> 45% <= 50%	70.095.424,82 €	11,14%	1.065	8,40%	47,69%	7,18%
> 50% <= 55%	74.911.367,09 €	11,90%	960	7,57%	52,45%	8,90%
> 55% <= 60%	71.187.311,88 €	11,31%	672	5,30%	57,44%	10,19%
> 60% <= 65%	33.609.085,83 €	5,34%	304	2,40%	62,44%	13,30%
> 65% <= 70%	17.692.789,01 €	2,81%	153	1,21%	67,30%	12,99%
> 70% <= 75%	7.216.834,22 €	1,15%	62	0,49%	72,21%	8,38%
> 75% <= 80%	15.461.080,87 €	2,46%	109	0,86%	78,88%	8,52%
unknown						
TOTAL	629.478.340,35 €	100%	12.681	100%	43,23%	6,98%

Original weighted average LTV = 51,10%
 Weighted average current LTV = 43,23%
 Maximum current LTV = 80,00%
 Minimum current LTV = 0,10%

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Pool Distribution by DTI - 31.05.2013 -

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%	6.012.432,69 €	0,96%	202	1,59%	33,37%	2,16%
> 10% <= 20%	36.601.043,46 €	5,81%	1.335	10,53%	34,50%	4,44%
> 20% <= 25%	38.793.678,52 €	6,16%	1.214	9,57%	36,21%	3,77%
> 25% <= 30%	57.295.575,19 €	9,10%	1.541	12,15%	39,02%	6,62%
> 30% <= 35%	72.253.146,97 €	11,48%	1.656	13,06%	42,14%	5,69%
> 35% <= 40%	85.947.586,25 €	13,65%	1.676	13,22%	44,68%	6,97%
> 40% <= 45%	90.261.427,83 €	14,34%	1.455	11,47%	45,53%	7,38%
> 45% <= 50%	72.739.192,99 €	11,56%	1.173	9,25%	45,58%	8,86%
> 50% <= 55%	65.403.432,37 €	10,39%	912	7,19%	46,48%	9,80%
> 55% <= 60%	53.605.908,30 €	8,52%	664	5,24%	47,56%	6,86%
> 60% <= 65%	20.502.416,15 €	3,26%	266	2,10%	45,92%	8,33%
> 65% <= 70%	7.047.233,34 €	1,12%	112	0,88%	44,39%	12,48%
> 70% <= 80%	7.052.829,51 €	1,12%	112	0,88%	40,50%	7,74%
> 80% <= 90%	1.102.305,12 €	0,18%	13	0,10%	35,97%	0,00%
> 90% <= 100%	1.790.475,91 €	0,28%	17	0,13%	47,31%	4,60%
> 100% <= unknown	0,00 €	0,00%	0	0,00%	0,00%	0,00%
	13.069.655,75 €	2,08%	333	2,63%	41,72%	3,08%
TOTAL	629.478.340,35 €	100%	12.681	100%	43,23%	6,98%

Original weighted average DTI = 40,42%
 Weighted average current DTI = 39,73%
 Maximum current DTI = 99,59%
 Minimum current DTI = 1,77%

BHW Bausparkasse AG

Pool Distribution by Interest Rate - 31.05.2013 -

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%	71.945.205,41 €	11,43%	2.021	15,94%	36,11%	4,52%
> 4,25% <= 4,50%	52.153.334,86 €	8,29%	1.124	8,86%	35,72%	8,35%
> 4,50% <= 4,75%	54.624.372,42 €	8,68%	981	7,74%	43,41%	9,06%
> 4,75% <= 5,00%	98.494.032,66 €	15,65%	1.426	11,25%	46,72%	7,45%
> 5,00% <= 5,25%	82.186.446,40 €	13,06%	1.620	12,78%	41,87%	7,12%
> 5,25% <= 5,50%	74.763.714,53 €	11,88%	1.275	10,05%	46,12%	9,08%
> 5,50% <= 5,75%	85.441.138,87 €	13,57%	1.724	13,60%	45,47%	6,27%
> 5,75% <= 6,00%	47.928.073,73 €	7,61%	937	7,39%	48,21%	8,51%
> 6,00% <= 6,25%	32.475.510,06 €	5,16%	887	6,99%	43,63%	4,76%
> 6,25% <= 6,50%	18.583.171,80 €	2,95%	542	4,27%	41,55%	1,40%
> 6,50% <= 6,75%	9.516.673,71 €	1,51%	137	1,08%	42,96%	1,64%
> 6,75% <= 7,00%	1.366.665,90 €	0,22%	7	0,06%	70,03%	0,00%
> 7,00%	0,00 €	0,00%	0	0,00%	0,00%	0,00%
TOTAL	629.478.340,35 €	100%	12.681	100%	43,23%	6,98%

Original weighted average Interest Rate = 5,17%
 Weighted average current Interest Rate = 5,12%
 Maximum current Interest Rate = 7,00%
 Minimum current Interest Rate = 3,05%

BHW Bausparkasse AG

Pool Distribution by Prior Ranking Charges - 31.05.2013 -

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	625.016.027,11 €	99,29%	12.571	99,13%	43,18%	6,95%
Mortgages subject prior ranking charges	3.049.045,53 €	0,48%	76	0,60%	54,49%	12,64%
Unknown	1.413.267,71 €	0,22%	34	0,27%	0,00%	0,00%
TOTAL	629.478.340,35 €	100%	12.681	100%	43,23%	6,98%

BHW Bausparkasse AG

Pool Distribution by Property Type - 31.05.2013 -

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	34.192.890,29	5,43%	292	2,30%	50,78%	16,51%
Two-Family House	2.414.861,92	0,38%	20	0,16%	40,39%	17,15%
Multi-Family House	188.961,21	0,03%	2	0,02%	39,02%	34,72%
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)	590.973.784,10	93,88%	12.325	97,19%	42,77%	6,35%
Building land	65.770,32	0,01%	1	0,01%	80,00%	100,00%
Other Properties	0,00	0,00%	0	0,00%	0,00%	0,00%
Unkown	1.642.072,51	0,26%	41	0,32%	54,26%	11,12%
TOTAL	629.478.340,35	100%	12.681	100%	43,23%	6,98%

BHW Bausparkasse AG

Pool Distribution by Employment Status - 31.05.2013 -

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	10.306.359,79	1,64%	132	1,04%	45,64%	6,00%
Public Sector Employees	51.895.411,14	8,24%	812	6,40%	44,78%	17,51%
Other Employees	328.174.333,98	52,13%	5.643	44,50%	45,71%	8,80%
Self-Employed	25.423.483,43	4,04%	246	1,94%	48,30%	7,99%
Other (Pensioners, Students, ...)	64.020.800,73	10,17%	2.344	18,48%	32,60%	2,37%
unknown	149.657.951,28	23,77%	3.504	27,63%	40,77%	1,20%
TOTAL	629.478.340,35	100%	12.681	100%	43,23%	6,98%

BHW Bausparkasse AG

Pool Distribution by Occupation Status - 31.05.2013 -

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	624.824.762,43	99,26%	12.562	99,06%	43,13%	6,97%
Non-Owner Occupied	4.653.577,92	0,74%	119	0,94%	57,04%	7,86%
TOTAL	629.478.340,35	100%	12.681	100%	43,23%	6,98%

BHW Bausparkasse AG

Pool Distribution by Amortisation Type - 31.05.2013 -

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	452.134.824,33	71,83%	5.209	41,08%	47,56%	9,17%
Annuity	177.343.516,02	28,17%	7.472	58,92%	32,19%	1,39%
TOTAL	629.478.340,35	100%	12.681	100%	43,23%	6,98%

BHW Bausparkasse AG

Pool Distribution by Seasoning - 31.05.2013 -

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	98.548,98 €	0,02%	1	0,01%	61,59%	0,00%
> 42 <= 48	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 48 <= 54	188.027,42 €	0,03%	2	0,02%	48,11%	0,00%
> 54 <= 60	1.083.043,57 €	0,17%	9	0,07%	50,72%	0,00%
> 60	628.108.720,38 €	99,78%	12.669	99,91%	43,21%	6,99%
TOTAL	629.478.340,35 €	100%	12.681	100%	43,23%	6,98%

Original weighted average current Seasoning = 34,34
 Weighted average current Seasoning = 104,37
 Maximum current Seasoning = 136,93
 Minimum current Seasoning = 38,00

BHW Bausparkasse AG

Pool Distribution by Remaining Term to next Reset Date - 31.05.2013 -

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	37.740.179,12 €	6,00%	726	5,73%	37,18%	5,66%
> 12 <= 24	47.982.334,69 €	7,62%	756	5,96%	37,57%	11,59%
> 24 <= 36	41.311.297,45 €	6,56%	672	5,30%	39,58%	12,87%
> 36 <= 48	39.462.299,87 €	6,27%	932	7,35%	38,03%	8,97%
> 48 <= 60	49.743.728,28 €	7,90%	1.186	9,35%	40,84%	3,45%
> 60 <= 72	62.529.771,37 €	9,93%	863	6,81%	45,90%	4,35%
> 72 <= 84	62.916.973,43 €	10,00%	805	6,35%	48,00%	5,09%
> 84 <= 96	70.388.642,91 €	11,18%	876	6,91%	50,77%	10,88%
> 96 <= 108	67.023.640,71 €	10,65%	1.209	9,53%	47,57%	8,81%
> 108 <= 120	29.099.460,83 €	4,62%	989	7,80%	38,39%	3,74%
> 120 <= 132	15.520.118,32 €	2,47%	390	3,08%	39,21%	2,62%
> 132 <= 144	16.031.534,66 €	2,55%	470	3,71%	38,34%	2,73%
> 144 <= 156	19.448.313,16 €	3,09%	675	5,32%	39,23%	6,02%
> 156 <= 168	19.173.708,15 €	3,05%	587	4,63%	41,90%	2,81%
> 168 <= 180	19.916.285,90 €	3,16%	503	3,97%	50,88%	9,71%
> 180 <= 192	5.331.154,30 €	0,85%	117	0,92%	43,01%	2,81%
> 192 <= 204	9.481.232,11 €	1,51%	297	2,34%	40,34%	2,01%
> 204 <= 216	11.637.270,95 €	1,85%	446	3,52%	38,50%	1,60%
> 216 <= 228	4.656.299,59 €	0,74%	179	1,41%	43,31%	1,60%
> 228 <= 240	84.094,55 €	0,01%	3	0,02%	62,40%	0,00%
> 240 <= 300	0,00 €	0,00%	0	0,00%	0,00%	0,00%
> 300	0,00 €	0,00%	0	0,00%	0,00%	0,00%
TOTAL	629.478.340,35 €	100%	12.681	100%	43,23%	6,98%

Original weighted average current Term to Reset = 132,19
 Weighted average current Term to Reset = 82,62
 Maximum current Term to Reset = 238,00
 Minimum current Term to Reset = 0,10

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