



## PB Domicilio 2007-1 Limited - Investor Notification



|                                   |                   |                     |
|-----------------------------------|-------------------|---------------------|
| <b>Determination Date :</b>       | <b>16.09.2013</b> |                     |
| <b>Reference Period :</b>         | <b>01.06.2013</b> | <b>- 31.08.2013</b> |
| <b>Interest Period on Notes :</b> | <b>08.07.2013</b> | <b>- 06.10.2013</b> |
| <b>Fixed Euribor :</b>            | <b>0,22200%</b>   |                     |

### The Bank and Servicer

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### The Trustee

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### The Issuer

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### Corporate Administrator

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### Principal Paying Agent

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### Ratingagency

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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                                     |                  | 629.478.340,35       |
| Scheduled principal received  | 15.853.581,55    |                      |
| Unscheduled principal received / prepayments                              | 4.850.150,49     |                      |
| thereof Removals  | 0,00             |                      |
| <b>Total principal available for distribution</b>                         |                  | <b>20.703.732,04</b> |
| 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   |                  | 20.703.732,04        |
| Ending Aggregate Principal Balance  |                  | 608.774.608,31       |
| <b>CPR</b>  | <b>3,12%</b>     |                      |

| Remittance Excess Spread Amount/Ledger   |                |                     |
|--|----------------|---------------------|
| Ending Aggregate Nominal Balance   | 729.914.231,38 |                     |
| Aggregate Outstanding Nominal Amount of cumulative Defaulted Reference Claims  | 53.605.570,74  |                     |
|  |                | 676.308.660,64      |
| <b>Excess Spread Amount</b> ( the Excess Spread Amount will only be credited to the Excess Spread Ledger until the Excess Spread Ledger has reached the max. permitted amount) |                | <b>864.172,18</b>   |
| <b>Excess Spread Ledger before Realised Loss Allocation</b>  |                | <b>9.200.000,00</b> |
| <b>Current Realised Loss</b>   | <b>0,00</b>    |                     |
| <b>Excess Spread Ledger after Realised Loss Allocation</b>   |                | <b>9.200.000,00</b> |

| 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 |             |
| <b>Realised Loss</b>   |      | <b>0,00</b> |

| Reference Pool Information  |      |  |               |
|---|------|--|---------------|
| Bullet and Annuity Loans (Bausparsofortdarlehen, Tilgungshypotheiken) |      |  |               |
| Beginning number of Reference Claims                                  |      |  | 12.681        |
| Current period number of Reference Claims paid in full                | -274 |  |               |
| Current period number of Removals                                     | 0    |  |               |
| Aggregated number of Reference Claims paid in full / Removals         |      |  | -274          |
| Added Loans *   |      |  | -6            |
| <b>Ending Number of Reference Claims</b>                              |      |  | <b>12.401</b> |

\* in case loan was splitted

| Delinquency Status                      |                            |                      |                     |
|---|----------------------------|----------------------|---------------------|
|   | Number of Reference Claims | Protected Amount     | Overdue Payments    |
| 0 months in arrears                     | 11.274                     | 535.107.311,03       | n.a.                |
| 0,01 - 1 months in arrears              | 439                        | 20.082.590,94        | 88.208,25           |
| >1 - 1,99 months in Arrears             | 304                        | 12.681.186,29        | 143.720,41          |
| 2 - 2,99 months in Arrears              | 69                         | 6.054.135,59         | 106.348,49          |
| 3 - 3,99 months in Arrears              | 35                         | 2.839.040,14         | 68.093,96           |
| 4 - 4,99 months in Arrears              | 18                         | 1.768.107,16         | 55.641,80           |
| 5 - 5,99 months in Arrears              | 22                         | 1.589.835,31         | 62.867,31           |
| 6 - 11,99 months in Arrears             | 71                         | 7.089.240,99         | 395.608,39          |
| 12+ months in Arrears                   | 169                        | 21.563.160,86        | 5.245.231,67        |
| <b>Delinquencies</b> (greater 3 months) | 315                        | 34.849.384,46        | 5.827.443,13        |
| <b>Subtotal</b>                         | 315                        | 34.849.384,46        | 5.827.443,13        |
| Bankruptcy                              | 0                          | 0,00                 | 0,00                |
| <b>Total</b>                            | <b>315</b>                 | <b>34.849.384,46</b> | <b>5.827.443,13</b> |

| Defaulted Reference Claims                |                            |                  |                  |
|---|----------------------------|------------------|------------------|
|   | Number of Reference Claims | Protected Amount | Overdue Payments |
| Current period Defaulted Reference Claims | 27                         | 2.196.105,07     | 76.936,76        |
| Cumulative Defaulted Reference Claims     | 587                        | 48.550.466,90    | 5.836.176,51     |
| thereof normal performing again*          | 121                        | 5.793.651,08     |                  |

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

Determination Date: 16.09.2013  
 Payment Date: 07.10.2013  
 3 Month EURIBOR: 0,2220%

## 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+           | 199.779,98                       | 10              | 0,3500%                     | 0,5720%       | 28,89 €           | <b>288,90 €</b>             | January 2033   |
| A2+           | 500.000,00                       | 10              | 0,3500%                     | 0,5720%       | 72,29 €           | <b>722,90 €</b>             | January 2033   |
| B             | 38.300.000,00                    | 383             | 0,3500%                     | 0,5720%       | 144,59 €          | <b>55.377,97 €</b>          | January 2033   |
| C             | 13.400.000,00                    | 134             | 0,4800%                     | 0,7020%       | 177,45 €          | <b>23.778,30 €</b>          | January 2033   |
| D             | 11.200.000,00                    | 112             | 0,9000%                     | 1,1220%       | 283,62 €          | <b>31.765,44 €</b>          | January 2033   |
| E             | 5.700.000,00                     | 57              | 3,0000%                     | 3,2220%       | 814,45 €          | <b>46.423,65 €</b>          | January 2033   |
| <b>Totals</b> | <b>69.299.779,98</b>             |                 |                             |               |                   | <b>158.357,16</b>           |                |

#### Triggers:

- 1) Time Call: January 2013
- 2) Clean up call: Reduction of Aggregate Principal Balance of the Reference Claims to less than 10% of the Initial Aggregate Principal Balance.
- 3) Occurrence of a Regulatory Event
- 4) Occurrence of an Issuer Event of Default
- 5) Occurrence of a Bank Event of Default

|                              |                     |                                |               |
|------------------------------|---------------------|--------------------------------|---------------|
| <b>Determination Date:</b>   | 16.09.2013          | <b>Current Interest Period</b> |               |
| <b>Payment Date:</b>         | 07.10.2013          | <b>Beginning</b>               | <b>Ending</b> |
| <b>3 Month EURIBOR:</b>      | 0,22200%            | 08.07.2013                     | 06.10.2013    |
| <b>Number of days (act):</b> | 91                  |                                |               |
| <b>Servicer:</b>             | BHW Bausparkasse AG |                                |               |
| <b>Reporting Date:</b>       | 10.09.2013          |                                |               |

**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               | 80,22%               | 504.978.560,37                   | 15.847.312,03                | 4.848.232,43                   | 20.695.544,46        | 0,00  | 0,00          | 484.283.015,91                | 79,55%            |
| A2+ Senior Tranche | 55.200.000,00                  | 8,77%                | 55.200.000,00                    | 0,00                         | 0,00                           | 0,00                 | 0,00  | 0,00          | 55.200.000,00                 | 9,07%             |
| A1+                | 500.000,00                     | 0,03%                | 199.779,98                       | 6.269,52                     | 1.918,06                       | 8.187,58             | 0,00  | 0,00          | 191.592,40                    | 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                  | 6,08%                | 38.300.000,00                    | 0,00                         | 0,00                           | 0,00                 | 0,00  | 0,00          | 38.300.000,00                 | 6,29%             |
| C                  | 13.400.000,00                  | 2,13%                | 13.400.000,00                    | 0,00                         | 0,00                           | 0,00                 | 0,00  | 0,00          | 13.400.000,00                 | 2,20%             |
| D                  | 11.200.000,00                  | 1,78%                | 11.200.000,00                    | 0,00                         | 0,00                           | 0,00                 | 0,00  | 0,00          | 11.200.000,00                 | 1,84%             |
| E                  | 5.700.000,00                   | 0,91%                | 5.700.000,00                     | 0,00                         | 0,00                           | 0,00                 | 0,00  | 0,00          | 5.700.000,00                  | 0,94%             |
| <b>Totals</b>      | <b>1.388.636.810,45</b>        | <b>100%</b>          | <b>629.478.340,35</b>            | <b>15.853.581,55</b>         | <b>4.850.150,49</b>            | <b>20.703.732,04</b> | <b>0,00</b>                                   | <b>0,00</b>   | <b>608.774.608,31</b>         | <b>100%</b>       |

| Credit Enhancement<br>(based on Ending Class Principal Amount) |                    |                      |                   |
|--|--------------------|----------------------|-------------------|
| Class  | Initial Percentage | Beginning Percentage | Ending Percentage |
| A1+  | 4,98%              | 10,98%               | 11,35%            |
| A2+  | 4,94%              | 10,90%               | 11,27%            |
| B  | 2,18%              | 4,82%                | 4,98%             |
| C  | 1,22%              | 2,69%                | 2,78%             |
| D  | 0,41%              | 0,91%                | 0,94%             |
| E  | 0,00%              | 0,00%                | 0,00%             |

Determination Date: 16.09.2013  
Payment Date: 07.10.2013  
3 Month EURIBOR: 0,22200%  
Servicer: BHW Bausparkasse AG  
Reporting Date: 10.09.2013

**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                     | 199.779,98                                 | 0,5720%               | 8.187,58               | 288,90                | 8.476,48           | 0,00                                | 191.592,40                                | A0NYWL | DE000A0NYWL2 |
| A2+               | 500.000,00                     | 500.000,00                                 | 0,5720%               | 0,00                   | 722,90                | 722,90             | 0,00                                | 500.000,00                                | A0NYWM | DE000A0NYWM0 |
| B                 | 38.300.000,00                  | 38.300.000,00                              | 0,5720%               | 0,00                   | 55.377,97             | 55.377,97          | 0,00                                | 38.300.000,00                             | A0NYWN | DE000A0NYWN8 |
| C                 | 13.400.000,00                  | 13.400.000,00                              | 0,7020%               | 0,00                   | 23.778,30             | 23.778,30          | 0,00                                | 13.400.000,00                             | A0NYWP | DE000A0NYWP3 |
| D                 | 11.200.000,00                  | 11.200.000,00                              | 1,1220%               | 0,00                   | 31.765,44             | 31.765,44          | 0,00                                | 11.200.000,00                             | A0NYWQ | DE000A0NYWQ1 |
| E                 | 5.700.000,00                   | 5.700.000,00                               | 3,2220%               | 0,00                   | 46.423,65             | 46.423,65          | 0,00                                | 5.700.000,00                              | A0NYWR | DE000A0NYWR9 |
| <b>Totals CLN</b> | <b>69.600.000,00</b>           | <b>69.299.779,98</b>                       |                       | <b>8.187,58</b>        | <b>158.357,16</b>     | <b>166.544,74</b>  | <b>0,00</b>                         | <b>69.291.592,40</b>                      |        |              |

| 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+                                 | 19.978,00                                 | 818,76                 | 28,89                 | 847,65             | 0,00                               | 19.159,24                                | 07.01.2033     | AAA     | AA                  |  |
| A2+                                 | 50.000,00                                 | 0,00                   | 72,29                 | 72,29              | 0,00                               | 50.000,00                                | 07.01.2033     | AAA     | AA                  |  |
| B                                   | 100.000,00                                | 0,00                   | 144,59                | 144,59             | 0,00                               | 100.000,00                               | 07.01.2033     | AA      | AA                  |  |
| C                                   | 100.000,00                                | 0,00                   | 177,45                | 177,45             | 0,00                               | 100.000,00                               | 07.01.2033     | A       | A                   |  |
| D                                   | 100.000,00                                | 0,00                   | 283,62                | 283,62             | 0,00                               | 100.000,00                               | 07.01.2033     | BBB     | NR                  |  |
| E                                   | 100.000,00                                | 0,00                   | 814,45                | 814,45             | 0,00                               | 100.000,00                               | 07.01.2033     | BB      | NR                  |  |

**Determination Date:** 16.09.2013  
**Payment Date:** 07.10.2013  
**3 Month EURIBOR:** 0,22200%  
**Servicer:** BHW Bausparkasse AG  
**Reporting Date** 10.09.2013

**Pool Distribution by Loan Purpose - 31.08.2013 -**

| Loan Purpose                  | Aggregated Securitized Balance<br>(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) | 215.419.521,09 €                                     | 35,39%                               | 7.997                      | 64,49%                                      | 33,92%               | 1,04%                  |
| Other loans                   | 393.355.087,22 €                                     | 64,61%                               | 4.404                      | 35,51%                                      | 48,03%               | 10,37%                 |
| <b>TOTAL</b>                  | <b>608.774.608,31 €</b>                              | <b>100,00%</b>                       | <b>12.401</b>              | <b>100,00%</b>                              | <b>43,04%</b>        | <b>7,07%</b>           |

BHW Bausparkasse AG

**Pool Distribution by Outstanding Balance - 31.08.2013 -**

| 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              | 15.278.571,77 €                                   | 2,51%                                | 2.619                      | 21,12%                                      | 31,99%               | 1,43%                  |
| > 10.000 <= 20.000     | 20.513.994,51 €                                   | 3,37%                                | 1.441                      | 11,62%                                      | 26,29%               | 2,29%                  |
| > 20.000 <= 30.000     | 29.503.592,81 €                                   | 4,85%                                | 1.160                      | 9,35%                                       | 27,60%               | 3,18%                  |
| > 30.000 <= 40.000     | 46.282.958,56 €                                   | 7,60%                                | 1.320                      | 10,64%                                      | 32,44%               | 4,01%                  |
| > 40.000 <= 50.000     | 50.589.412,96 €                                   | 8,31%                                | 1.128                      | 9,10%                                       | 35,65%               | 5,07%                  |
| > 50.000 <= 60.000     | 53.024.096,34 €                                   | 8,71%                                | 970                        | 7,82%                                       | 37,18%               | 8,86%                  |
| > 60.000 <= 70.000     | 45.626.467,29 €                                   | 7,49%                                | 706                        | 5,69%                                       | 40,31%               | 9,53%                  |
| > 70.000 <= 80.000     | 44.132.510,51 €                                   | 7,25%                                | 590                        | 4,76%                                       | 42,32%               | 8,44%                  |
| > 80.000 <= 90.000     | 44.002.173,53 €                                   | 7,23%                                | 520                        | 4,19%                                       | 45,41%               | 10,63%                 |
| > 90.000 <= 100.000    | 38.386.894,74 €                                   | 6,31%                                | 406                        | 3,27%                                       | 47,65%               | 6,38%                  |
| > 100.000 <= 110.000   | 34.395.526,63 €                                   | 5,65%                                | 329                        | 2,65%                                       | 47,87%               | 7,58%                  |
| > 110.000 <= 120.000   | 31.943.319,68 €                                   | 5,25%                                | 278                        | 2,24%                                       | 50,20%               | 7,53%                  |
| > 120.000 <= 130.000   | 27.085.819,58 €                                   | 4,45%                                | 217                        | 1,75%                                       | 51,91%               | 9,66%                  |
| > 130.000 <= 140.000   | 20.620.524,90 €                                   | 3,39%                                | 153                        | 1,23%                                       | 50,13%               | 7,21%                  |
| > 140.000 <= 150.000   | 15.016.817,12 €                                   | 2,47%                                | 104                        | 0,84%                                       | 52,06%               | 11,09%                 |
| > 150.000 <= 160.000   | 11.586.292,00 €                                   | 1,90%                                | 75                         | 0,60%                                       | 55,89%               | 6,41%                  |
| > 160.000 <= 170.000   | 14.665.298,72 €                                   | 2,41%                                | 89                         | 0,72%                                       | 54,15%               | 7,96%                  |
| > 170.000 <= 180.000   | 12.242.113,73 €                                   | 2,01%                                | 70                         | 0,56%                                       | 52,75%               | 4,25%                  |
| > 180.000 <= 190.000   | 7.202.250,35 €                                    | 1,18%                                | 39                         | 0,31%                                       | 54,47%               | 4,89%                  |
| > 190.000 <= 200.000   | 5.859.153,59 €                                    | 0,96%                                | 30                         | 0,24%                                       | 56,24%               | 6,74%                  |
| > 200.000 <= 250.000   | 20.532.136,00 €                                   | 3,37%                                | 94                         | 0,76%                                       | 53,89%               | 6,22%                  |
| > 250.000 <= 300.000   | 9.126.153,08 €                                    | 1,50%                                | 34                         | 0,27%                                       | 55,06%               | 5,96%                  |
| > 300.000 <= 350.000   | 5.231.982,59 €                                    | 0,86%                                | 16                         | 0,13%                                       | 56,66%               | 6,48%                  |
| > 350.000 <= 400.000   | 1.865.366,98 €                                    | 0,31%                                | 5                          | 0,04%                                       | 55,40%               | 0,00%                  |
| > 400.000 <= 500.000   | 3.061.878,01 €                                    | 0,50%                                | 7                          | 0,06%                                       | 66,34%               | 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%                  |
| <b>TOTAL</b>           | <b>608.774.608,31 €</b>                           | <b>100%</b>                          | <b>12.401</b>              | <b>100%</b>                                 | <b>43,04%</b>        | <b>7,07%</b>           |

Original weighted average current Outstanding Balance = 65.685,91 €  
 Weighted average current Outstanding Balance = 49.090,77 €  
 Maximum current Outstanding Balance = 999.302,33 €  
 Minimum current Outstanding Balance = 63,71 €

BHW Bausparkasse AG

**Pool Distribution by Region - 31.08.2013 -**

| Region                | Aggregated Securitized Balance<br>(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               | 6.349.073,28 €                                       | 1,04%                                | 150                        | 1,21%                                       | 45,35%               | 0,00%                  |
| Basilicata            | 124.716,46 €   | 0,02%                                | 3                          | 0,02%                                       | 35,48%               | 100,00%                |
| Calabria              | 1.810.846,96 €                                       | 0,30%                                | 19                         | 0,15%                                       | 48,87%               | 100,00%                |
| Campania              | 12.426.201,28 €                                      | 2,04%                                | 207                        | 1,67%                                       | 46,83%               | 100,00%                |
| Emilia-Romagna        | 19.534.173,51 €                                      | 3,21%                                | 267                        | 2,15%                                       | 52,00%               | 0,00%                  |
| Friuli-Venezia-Giulia | 3.049.228,20 €                                       | 0,50%                                | 129                        | 1,04%                                       | 44,34%               | 0,00%                  |
| Lazio                 | 390.772.887,91 €                                     | 64,19%                               | 7.872                      | 63,48%                                      | 41,62%               | 0,00%                  |
| Liguria               | 4.290.508,94 €                                       | 0,70%                                | 78                         | 0,63%                                       | 44,40%               | 0,00%                  |
| Lombardia             | 71.958.244,31 €                                      | 11,82%                               | 1.844                      | 14,87%                                      | 42,77%               | 0,00%                  |
| Marche                | 3.651.982,99 €                                       | 0,60%                                | 53                         | 0,43%                                       | 48,47%               | 0,00%                  |
| Molise                | 1.762.949,33 €                                       | 0,29%                                | 30                         | 0,24%                                       | 47,85%               | 100,00%                |
| Piemonte              | 14.913.823,32 €                                      | 2,45%                                | 252                        | 2,03%                                       | 48,44%               | 0,00%                  |
| Puglia                | 4.636.202,71 €                                       | 0,76%                                | 64                         | 0,52%                                       | 48,28%               | 100,00%                |
| Sardegna              | 19.387.771,15 €                                      | 3,18%                                | 253                        | 2,04%                                       | 49,00%               | 100,00%                |
| Sicilia               | 2.890.355,01 €                                       | 0,47%                                | 40                         | 0,32%                                       | 50,25%               | 100,00%                |
| Toscana               | 21.468.199,30 €                                      | 3,53%                                | 489                        | 3,94%                                       | 41,15%               | 0,00%                  |
| Trentino-Alto-Adige   | 3.750.693,79 €                                       | 0,62%                                | 56                         | 0,45%                                       | 43,85%               | 0,00%                  |
| Umbria                | 6.886.602,19 €                                       | 1,13%                                | 138                        | 1,11%                                       | 44,66%               | 0,00%                  |
| Valle D'Aosta         | 328.369,76 €   | 0,05%                                | 5                          | 0,04%                                       | 48,68%               | 0,00%                  |
| Veneto                | 18.781.777,91 €                                      | 3,09%                                | 452                        | 3,64%                                       | 46,97%               | 0,00%                  |
| <b>TOTAL</b>          | <b>608.774.608,31 €</b>                              | <b>100%</b>                          | <b>12.401</b>              | <b>100%</b>                                 | <b>43,04%</b>        | <b>7,07%</b>           |

BHW Bausparkasse AG



**Pool Distribution by LTV - 31.08.2013 -**

| LTV Bucket   | Aggregated Securitized Balance<br>(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%    | 798.074,87 €   | 0,13%                                | 172                        | 1,39%                                       | 3,49%                | 4,57%                  |
| > 5% <= 10%  | 4.566.192,39 €                                       | 0,75%                                | 285                        | 2,30%                                       | 8,04%                | 5,79%                  |
| > 10% <= 15% | 12.206.339,32 €                                      | 2,01%                                | 489                        | 3,94%                                       | 12,84%               | 3,23%                  |
| > 15% <= 20% | 24.339.989,32 €                                      | 4,00%                                | 898                        | 7,24%                                       | 17,77%               | 4,56%                  |
| > 20% <= 25% | 34.454.550,95 €                                      | 5,66%                                | 1.098                      | 8,85%                                       | 22,59%               | 2,97%                  |
| > 25% <= 30% | 45.322.228,40 €                                      | 7,44%                                | 1.140                      | 9,19%                                       | 27,57%               | 4,72%                  |
| > 30% <= 35% | 72.760.470,59 €                                      | 11,95%                               | 2.195                      | 17,70%                                      | 32,76%               | 4,02%                  |
| > 35% <= 40% | 64.674.091,58 €                                      | 10,62%                               | 1.478                      | 11,92%                                      | 37,46%               | 5,57%                  |
| > 40% <= 45% | 69.752.376,07 €                                      | 11,46%                               | 1.463                      | 11,80%                                      | 42,40%               | 6,42%                  |
| > 45% <= 50% | 70.738.667,73 €                                      | 11,62%                               | 1.077                      | 8,68%                                       | 47,68%               | 7,89%                  |
| > 50% <= 55% | 71.400.341,96 €                                      | 11,73%                               | 885                        | 7,14%                                       | 52,49%               | 8,75%                  |
| > 55% <= 60% | 66.724.121,64 €                                      | 10,96%                               | 624                        | 5,03%                                       | 57,34%               | 10,59%                 |
| > 60% <= 65% | 33.136.684,82 €                                      | 5,44%                                | 296                        | 2,39%                                       | 62,41%               | 12,67%                 |
| > 65% <= 70% | 15.773.557,86 €                                      | 2,59%                                | 135                        | 1,09%                                       | 67,39%               | 13,48%                 |
| > 70% <= 75% | 7.230.951,79 €                                       | 1,19%                                | 62                         | 0,50%                                       | 72,65%               | 7,30%                  |
| > 75% <= 80% | 14.895.969,02 €                                      | 2,45%                                | 104                        | 0,84%                                       | 79,11%               | 8,82%                  |
| unknown      |  |                                      |                            |   |                      |                        |
| <b>TOTAL</b> | <b>608.774.608,31 €</b>                              | <b>100%</b>                          | <b>12.401</b>              | <b>100%</b>                                 | <b>43,04%</b>        | <b>7,07%</b>           |

Original weighted average LTV = 51,10%  
 Weighted average current LTV = 43,04%  
 Maximum current LTV = 80,00%  
 Minimum current LTV = 0,20%

BHW Bausparkasse AG

**Pool Distribution by DTI - 31.08.2013 -**

| DTI Bucket        | Aggregated Securitized Balance<br>(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%        | 5.741.940,56 €                                       | 0,94%                                | 199                        | 1,60%                                       | 33,06%               | 1,26%                  |
| > 10% <= 20%      | 35.089.619,09 €                                      | 5,76%                                | 1.305                      | 10,52%                                      | 34,21%               | 4,44%                  |
| > 20% <= 25%      | 37.511.737,34 €                                      | 6,16%                                | 1.186                      | 9,56%                                       | 35,81%               | 3,63%                  |
| > 25% <= 30%      | 55.029.385,92 €                                      | 9,04%                                | 1.503                      | 12,12%                                      | 38,80%               | 6,75%                  |
| > 30% <= 35%      | 69.783.106,79 €                                      | 11,46%                               | 1.624                      | 13,10%                                      | 42,02%               | 5,83%                  |
| > 35% <= 40%      | 83.009.054,91 €                                      | 13,64%                               | 1.641                      | 13,23%                                      | 44,43%               | 7,07%                  |
| > 40% <= 45%      | 87.782.014,89 €                                      | 14,42%                               | 1.419                      | 11,44%                                      | 45,52%               | 7,45%                  |
| > 45% <= 50%      | 70.085.049,71 €                                      | 11,51%                               | 1.142                      | 9,21%                                       | 45,44%               | 9,09%                  |
| > 50% <= 55%      | 63.408.263,26 €                                      | 10,42%                               | 890                        | 7,18%                                       | 46,26%               | 10,00%                 |
| > 55% <= 60%      | 51.865.739,74 €                                      | 8,52%                                | 644                        | 5,19%                                       | 47,37%               | 6,87%                  |
| > 60% <= 65%      | 19.817.603,52 €                                      | 3,26%                                | 258                        | 2,08%                                       | 45,79%               | 8,57%                  |
| > 65% <= 70%      | 6.741.026,01 €                                       | 1,11%                                | 109                        | 0,88%                                       | 44,35%               | 12,91%                 |
| > 70% <= 80%      | 6.717.527,90 €                                       | 1,10%                                | 109                        | 0,88%                                       | 40,53%               | 8,06%                  |
| > 80% <= 90%      | 1.092.698,27 €                                       | 0,18%                                | 13                         | 0,10%                                       | 35,71%               | 0,00%                  |
| > 90% <= 100%     | 1.764.601,69 €                                       | 0,29%                                | 17                         | 0,14%                                       | 46,59%               | 4,64%                  |
| > 100% <= unknown | 0,00 €   | 0,00%                                | 0                          | 0,00%                                       | 0,00%                | 0,00%                  |
|                   | 13.335.238,71 €                                      | 2,19%                                | 342                        | 2,76%                                       | 40,77%               | 2,99%                  |
| <b>TOTAL</b>      | <b>608.774.608,31 €</b>                              | <b>100%</b>                          | <b>12.401</b>              | <b>100%</b>                                 | <b>43,04%</b>        | <b>7,07%</b>           |

Original weighted average DTI = 40,42%  
 Weighted average current DTI = 39,71%  
 Maximum current DTI = 99,59%  
 Minimum current DTI = 1,77%

BHW Bausparkasse AG

**Pool Distribution by Interest Rate - 31.08.2013 -**

| 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%            | 69.694.923,07 €                                   | 11,45%                               | 1.977                      | 15,94%                                      | 35,79%               | 4,52%                  |
| > 4,25% <= 4,50%      | 50.336.385,82 €                                   | 8,27%                                | 1.102                      | 8,89%                                       | 35,28%               | 8,44%                  |
| > 4,50% <= 4,75%      | 52.735.411,16 €                                   | 8,66%                                | 952                        | 7,68%                                       | 43,32%               | 9,16%                  |
| > 4,75% <= 5,00%      | 94.444.633,53 €                                   | 15,51%                               | 1.372                      | 11,06%                                      | 46,76%               | 7,53%                  |
| > 5,00% <= 5,25%      | 78.466.279,98 €                                   | 12,89%                               | 1.579                      | 12,73%                                      | 41,58%               | 7,40%                  |
| > 5,25% <= 5,50%      | 73.295.555,85 €                                   | 12,04%                               | 1.263                      | 10,18%                                      | 45,88%               | 9,11%                  |
| > 5,50% <= 5,75%      | 83.378.147,48 €                                   | 13,70%                               | 1.697                      | 13,68%                                      | 45,28%               | 6,39%                  |
| > 5,75% <= 6,00%      | 47.056.864,32 €                                   | 7,73%                                | 926                        | 7,47%                                       | 47,89%               | 8,44%                  |
| > 6,00% <= 6,25%      | 31.463.688,72 €                                   | 5,17%                                | 873                        | 7,04%                                       | 43,46%               | 4,89%                  |
| > 6,25% <= 6,50%      | 17.774.002,55 €                                   | 2,92%                                | 528                        | 4,26%                                       | 41,41%               | 1,46%                  |
| > 6,50% <= 6,75%      | 8.763.507,93 €                                    | 1,44%                                | 125                        | 1,01%                                       | 43,29%               | 1,29%                  |
| > 6,75% <= 7,00%      | 1.365.207,90 €                                    | 0,22%                                | 7                          | 0,06%                                       | 70,02%               | 0,00%                  |
| > 7,00%               | 0,00 €  | 0,00%                                | 0                          | 0,00%                                       | 0,00%                | 0,00%                  |
| <b>TOTAL</b>          | <b>608.774.608,31 €</b>                           | <b>100%</b>                          | <b>12.401</b>              | <b>100%</b>                                 | <b>43,04%</b>        | <b>7,07%</b>           |

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 - 31.08.2013 -**

| Prior Ranking                           | Aggregated Securitized Balance<br>(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 | 604.683.949,01 €                                     | 99,33%                               | 12.304                     | 99,22%                                      | 42,98%               | 7,04%                  |
| Mortgages subject prior ranking charges | 2.926.202,10 €                                       | 0,48%                                | 73                         | 0,59%                                       | 54,78%               | 13,05%                 |
| Unknown                                 | 1.164.457,20 €                                       | 0,19%                                | 24                         | 0,19%                                       | 0,00%                | 0,00%                  |
| <b>TOTAL</b>                            | <b>608.774.608,31 €</b>                              | <b>100%</b>                          | <b>12.401</b>              | <b>100%</b>                                 | <b>43,04%</b>        | <b>7,07%</b>           |

BHW Bausparkasse AG

**Pool Distribution by Property Type - 31.08.2013 -**

| <b>Property Type</b>             | <b>Aggregated Securitized Balance<br/>(Protected Amount)</b> | <b>Percent of Total Securitized Balance</b> | <b>Number of Reference Claims</b> | <b>Percent of Total Number of Reference Claims</b> | <b>Weighted Average LTV</b> | <b>Percentage South Italy</b> |
|----------------------------------|--|---|-----------------------------------|--|-----------------------------|-------------------------------|
| One Family House                 | 32.787.351,29  | 5,39%                                       | 283                               | 2,28%  | 50,22%                      | 17,02%                        |
| Two-Family House                 | 2.392.896,18   | 0,39%                                       | 20                                | 0,16%  | 40,03%                      | 17,19%                        |
| Multi-Family House               | 97.619,46  | 0,02%                                       | 1                                 | 0,01%  | 25,36%                      | 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)     | 571.827.337,28   | 93,93%                                      | 12.059                            | 97,24%   | 42,63%                      | 6,45%                         |
| 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                           | 1.669.404,10   | 0,27%                                       | 38                                | 0,31%  | 49,49%                      | 10,91%                        |
| <b>TOTAL</b>                     | <b>608.774.608,31</b>  | <b>100%</b>                                 | <b>12.401</b>                     | <b>100%</b>  | <b>43,04%</b>               | <b>7,07%</b>                  |

BHW Bausparkasse AG

**Pool Distribution by Employment Status - 31.08.2013 -**

| <b>Employment Status</b>          | <b>Aggregated<br/>Securitized<br/>Balance<br/>(Protected Amount)</b> | <b>Percent of<br/>Total<br/>Securitized<br/>Balance</b> | <b>Number of<br/>Reference<br/>Claims</b> | <b>Percent of<br/>Total<br/>Number of<br/>Reference<br/>Claims</b> | <b>Weighted<br/>Average<br/>LTV</b> | <b>Percentage<br/>South Italy</b> |
|-----------------------------------|--|---|---|--|-------------------------------------|-----------------------------------|
| Civil Servants                    | 9.724.914,15   | 1,60%   | 124                                       | 1,00%  | 45,92%                              | 5,59%                             |
| Public Sector Employees           | 50.003.501,31  | 8,21%   | 790                                       | 6,37%  | 44,63%                              | 18,00%                            |
| Other Employees                   | 318.996.247,52   | 52,40%  | 5.517                                     | 44,49%   | 45,60%                              | 8,86%                             |
| Self-Employed                     | 24.625.389,71  | 4,05%   | 238                                       | 1,92%  | 48,24%                              | 8,02%                             |
| Other (Pensioners, Students, ...) | 61.531.459,34  | 10,11%  | 2.295                                     | 18,51%   | 32,27%                              | 2,41%                             |
| unknown                           | 143.893.096,28   | 23,64%  | 3.437                                     | 27,72%   | 40,33%                              | 1,23%                             |
| <b>TOTAL</b>                      | <b>608.774.608,31</b>  | <b>100%</b>   | <b>12.401</b>                             | <b>100%</b>  | <b>43,04%</b>                       | <b>7,07%</b>                      |

BHW Bausparkasse AG

**Pool Distribution by Occupation Status - 31.08.2013 -**

| <b>Occupation Status</b> | <b>Aggregated Securitized Balance<br/>(Protected Amount)</b> | <b>Percent of Total Securitized Balance</b> | <b>Number of Reference Claims</b> | <b>Percent of Total Number of Reference Claims</b> | <b>Weighted Average LTV</b> | <b>Percentage South Italy</b> |
|--------------------------|--|---|-----------------------------------|--|-----------------------------|-------------------------------|
| Owner Occupied           | 603.945.980,90   | 99,21%                                      | 12.281                            | 99,03%   | 42,94%                      | 7,07%                         |
| Non-Owner Occupied       | 4.828.627,41   | 0,79%                                       | 120                               | 0,97%  | 55,41%                      | 7,51%                         |
| <b>TOTAL</b>             | <b>608.774.608,31</b>  | <b>100%</b>                                 | <b>12.401</b>                     | <b>100%</b>  | <b>43,04%</b>               | <b>7,07%</b>                  |

BHW Bausparkasse AG

**Pool Distribution by Amortisation Type - 31.08.2013 -**

| <b>Amortisation Type</b> | <b>Aggregated<br/>Securitized Balance<br/>(Protected Amount)</b> | <b>Percent of<br/>Total<br/>Securitized<br/>Balance</b> | <b>Number of<br/>Reference<br/>Claims</b> | <b>Percent of<br/>Total<br/>Number of<br/>Reference<br/>Claims</b> | <b>Weighted<br/>Average<br/>LTV</b> | <b>Percentage<br/>South Italy</b> |
|--------------------------|--|---|---|--|-------------------------------------|-----------------------------------|
| Bullet                   | 437.374.376,93   | 71,85%  | 5.042                                     | 40,66%   | 47,50%                              | 9,31%                             |
| Annuity                  | 171.400.231,38   | 28,15%  | 7.359                                     | 59,34%   | 31,66%                              | 1,35%                             |
| <b>TOTAL</b>             | <b>608.774.608,31</b>  | <b>100%</b>   | <b>12.401</b>                             | <b>100%</b>  | <b>43,04%</b>                       | <b>7,07%</b>                      |

BHW Bausparkasse AG



**Pool Distribution by Seasoning - 31.08.2013 -**

| Seasoning<br>(in months) | Aggregated Securitized<br>Balance<br>(Protected Amount) | Percent of<br>Total<br>Securitized<br>Balance | Number of<br>Reference<br>Claims | Percent of Total<br>Number of<br>Reference<br>Claims | Weighted Average<br>LTV | Percentage<br>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               | 97.816,98 €   | 0,02%   | 1                                | 0,01%  | 61,14%                  | 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               | 1.136.403,92 €  | 0,19%   | 9                                | 0,07%  | 49,75%                  | 0,00%                     |
| > 60                     | 607.540.387,41 €  | 99,80%  | 12.391                           | 99,92%   | 43,03%                  | 7,08%                     |
| <b>TOTAL</b>             | <b>608.774.608,31 €</b>                                 | <b>100%</b>                                   | <b>12.401</b>                    | <b>100%</b>  | <b>43,04%</b>           | <b>7,07%</b>              |

Original weighted average current Seasoning = 34,34  
 Weighted average current Seasoning = 107,28  
 Maximum current Seasoning = 139,93  
 Minimum current Seasoning = 41,00

BHW Bausparkasse AG

**Pool Distribution by Remaining Term to next Reset Date - 31.08.2013 -**

| Next Reset Date<br>(in months) | Aggregated Securitized<br>Balance<br>(Protected Amount) | Percent of<br>Total<br>Securitized<br>Balance | Number of<br>Reference<br>Claims | Percent of Total<br>Number of<br>Reference<br>Claims | Weighted Average<br>LTV | Percentage<br>South Italy |
|--------------------------------|---|---|----------------------------------|--|-------------------------|---------------------------|
| <= 12                          | 42.309.415,18 €   | 6,95%   | 775                              | 6,25%  | 36,99%                  | 5,66%                     |
| > 12 <= 24                     | 49.141.255,88 €   | 8,07%   | 765                              | 6,17%  | 38,46%                  | 14,21%                    |
| > 24 <= 36                     | 34.713.637,38 €   | 5,70%   | 585                              | 4,72%  | 39,33%                  | 14,25%                    |
| > 36 <= 48                     | 43.385.940,79 €   | 7,13%   | 1.152                            | 9,29%  | 37,13%                  | 5,10%                     |
| > 48 <= 60                     | 57.581.021,56 €   | 9,46%   | 1.120                            | 9,03%  | 43,72%                  | 4,44%                     |
| > 60 <= 72                     | 53.642.213,70 €   | 8,81%   | 758                              | 6,11%  | 45,49%                  | 3,95%                     |
| > 72 <= 84                     | 64.623.213,00 €   | 10,62%  | 768                              | 6,19%  | 49,26%                  | 6,78%                     |
| > 84 <= 96                     | 71.860.568,85 €   | 11,80%  | 910                              | 7,34%  | 50,69%                  | 10,55%                    |
| > 96 <= 108                    | 53.741.187,70 €   | 8,83%   | 1.276                            | 10,29%   | 43,10%                  | 7,87%                     |
| > 108 <= 120                   | 22.306.419,47 €   | 3,66%   | 753                              | 6,07%  | 39,85%                  | 4,21%                     |
| > 120 <= 132                   | 16.414.806,96 €   | 2,70%   | 427                              | 3,44%  | 37,65%                  | 1,55%                     |
| > 132 <= 144                   | 15.928.570,89 €   | 2,62%   | 478                              | 3,85%  | 39,38%                  | 5,65%                     |
| > 144 <= 156                   | 16.966.623,58 €   | 2,79%   | 630                              | 5,08%  | 37,65%                  | 4,13%                     |
| > 156 <= 168                   | 21.307.046,09 €   | 3,50%   | 634                              | 5,11%  | 41,68%                  | 2,16%                     |
| > 168 <= 180                   | 15.678.277,71 €   | 2,58%   | 369                              | 2,98%  | 53,20%                  | 12,33%                    |
| > 180 <= 192                   | 5.148.658,67 €  | 0,85%   | 123                              | 0,99%  | 41,61%                  | 0,00%                     |
| > 192 <= 204                   | 9.658.344,00 €  | 1,59%   | 323                              | 2,60%  | 40,59%                  | 2,55%                     |
| > 204 <= 216                   | 11.920.747,79 €   | 1,96%   | 467                              | 3,77%  | 38,84%                  | 1,68%                     |
| > 216 <= 228                   | 2.363.216,53 €  | 0,39%   | 85                               | 0,69%  | 43,29%                  | 0,00%                     |
| > 228 <= 240                   | 83.442,58 €   | 0,01%   | 3                                | 0,02%  | 61,91%                  | 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%                     |
| <b>TOTAL</b>                   | <b>608.774.608,31 €</b>                                 | <b>100%</b>                                   | <b>12.401</b>                    | <b>100%</b>  | <b>43,04%</b>           | <b>7,07%</b>              |

Original weighted average current Term to Reset = 132,19  
 Weighted average current Term to Reset = 80,54  
 Maximum current Term to Reset = 235,00  
 Minimum current Term to Reset = 0,07

BHW Bausparkasse AG